• SUMINDA SIRINATH SALPITIKORALA DHARMASENA •

• B.Sc. (Hon.) Comp. & I.S. (Lond.) • P.G. Dip. Industrial Maths. (J'Pura) • CFA • PRM • MACM • MIEEE •

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• ***EMAIL***: sirinath1978m@gmail.com •
• ***DATE OF BIRTH***: 9th November 1978 • ***MARITAL STATUS***: Single •

• *OBJECTIVES* •

Experienced multi-disciplinary professional with expertise in **IT**, **Analytics**, **Finance** and **Consultancy** with strong domain knowledge in **FinTec**. Designed and built software and other products for leading Investment Companies. Set up **Quantitative Research** function at ***Crédit Agricole Asset Management Saudi Fransi / Saudi Fransi Capital***; also, managed **risk reporting**, as well as, **portfolio performance evaluation**, **attribution** and **analytics**. Previous experience includes working with large number of **Bulge Bracket Global Investment Banks** and **Hedge Funds** in both the **Buy** and **Sell Side** roles including development of **Trading Strategies**, **Risk Management**, **TCA**, **Electronic Trading**, covering **equities**, **derivatives** and **ETFs**. Also having a well-seasoned experience in **IT** (**programming**, **database**, and **analytics**).

Seeking opportunities to further experience and acumen in **senior management**, **product planning** and **development**, **new venture** and **business development**.

• *AREAS OF EXPERTISE* •

FINANCE: • Portfolio optimisation • Quant Equity • Active and Passive Portfolio Management • Risk management • Transaction Cost Analysis (TCA) • Financial Modelling • Trading Systems • Factor Modelling • Attribution Analysis • Analytics • Option Trading • Electronic Trading • Market Microstructure • Market Making •

TECHNOLOGY: • Java • C# • Matlab • Excel / VBA • R • SQL • SQL Server • Oracle • Complex Event Processing (CEP) • Bloomberg • Factset • C • Python •

• *PROFESSIONAL EXPERIENCE* •

Assette, Rajagiriya, Sri Lanka — ***Product / Project Manager*** — 2017 – 2018

Working and managing Assette products suits which covers automated report generation for internal and external use, client communication, **GIPS** compliant material generation and validation, etc. for *hedge funds*, *institutional money managers*, *pension funds*, etc. Conceived and designed **Investment Commentaries** product which automates monthly reporting. Initiated automated **workflow management** feature of the product.

Sakrio, Colombo, Sri Lanka — ***Founder*** — 2012 – Present

Managing and developing business for Quantitative and Financial Technology Shop. Building relationships with global companies to market our products and services. Build component Apps for OptionsCity Algo Store. Advising and building strategies for **Ultra High Net Worth Individuals**. Worked on an organisation **Market Microstructure Research** on **Ultra High Frequency Market Making** project aimed at profit from **NYSE priority and parity rebates**. Also worked on a project to exploit **Market on Close imbalance** data.

NexCons, Riyadh, KSA — ***Consultant*** — 2012 – 2013

Worked in **Business Development**, **Tendering** and **Relationship Management** for NexCons in partnership with Sakrio. Worked on consultancy project for quality improvements at **PepsiCo KSA** and **Saudi Electricity**.

CAAM SF / SFC (**Crédit Agricole Group,** France), Riyadh, KSA — ***Quantitative Analyst*** — 2009 – 2012

Established and managed the **Quantitative Research** function at the location. Build **Quant Equity** models using ***fundamental*** and ***technical*** based **factors**. Developed a **synthetic hedging strategy** to raise cash in portfolios to address highly volatile nature of the local market in the absence of options. Handled **attribution analysis**, **Risk Reporting** and **portfolio analytics** and setup fully automated reporting process. Carried full automation of **front office reporting system** thus increasing capacity to number of actual and model portfolios. Fully automated **Front Office reporting**. Conducted **Risk Management** for Asset Management for nearly 2 years when the incumbent Risk Manager left.

Amba Research (now a **Moody's** subsidiary), Colombo, Sri Lanka — ***AVP, Quantitative Analyst*** — 2006 – 2009

Worked on multiple client roles including: **Asia Ex-Japan Strategy** for a bulge bracket investment bank where I enabled the fundamentally inclined strategist expand sell side research offering by offering quant driven strategy reports to complement the strategists existing reports. Implemented **Black Litterman** model to construct portfolios to compliment investment bank's sell side research. Also implemented **Factor based models** and **Pair Trading** models. **Risk management** - handled the risk management and reporting function for European Hedge Fund from different risk factors and attribution. **Financial Modelling and Trading Strategy Development** for numerous clients across the globe. Consultant on **Electronic Trading** for global bulge bracket investment banks and hedge funds including regulatory compliance issues like **MiFID** and **NMS**. Also consulted on **Transaction Cost Analysis, Implementation Shortfall, Market Micro Structure and Execution strategies** large global wealth management firm. Managed a research node covering research in Option Trading strategies using Gamma Scalping, Market making, Warrant Trading, etc. Managed the **Excel / VBA** based **financial modelling** support group with 14 heads. Instruments covered include **Equity**, ***ADRs***, ***ETFs***, and **Equity Options** with experience in geographies covering **Asia Pacific**, **Europe** and **North America**.

AdeLanka, Colombo, Sri Lanka | ***Software Engineer*** | 2005 – 2005

Worked Global Digital Rights Management Company covering a database of over 10 m digital rights artefacts contained in within aired programmes. Developed internal calendar application as well as product demos covering document and artefacts management to acquire major US television networks.

BR de Silva (Nexia International), Sri Lanka | ***Trainee*** | 2002 – 2005

Engaged in Management Consultancy, evaluation and verification of systems, Internal and External Auditing projects and prepared relevant reports for the management. Built Databases and spreadsheets to aid internal operations and assignments.

Quality Management Systems, Sri Lanka | ***Developer*** | 2000 – 2001

Worked on developing a computerized and paperless quality management system as a Consultant & System Analyst in Java.

Informatics, Sri Lanka | ***Intern (Summer Vacation)*** | 1998 – 1998

Researched and experimented on using Perl 5 for CGI Scripting on a Silicon Graphics Workstation.

• *Professional Membership* •

IEEE (Institute of Electrical and Electronic Engineers), *USA*	***Member***	2012 – Present
ACM (Association of Computing Machinery), *USA*	***Member***	2012 – Present
PRM (Professional Risk Management), *USA*	***Member***	2015 – Present
CFA (Chartered Financial Analyst), USA	***Member***	2017 – Present

• *Education* •

University of Sri Jayawardenapura, Sri Lanka	***P.G. Dip. in Industrial Mathematics***	2006 – 2008
University of London, International Programme	***B.Sc. (Hon.), 2:1, Comp. & IS***	2001 – 2004

• *Other Noteworthy* •

PAN Localisation Project, **University of Colombo**	***Network Member, Participant***	2004
Final Year Project Supervisions, **University of London**, International	***Tamil Language Localisation***	2004 – 2005
Final Year Project Supervisions, **University of London**, International	***Accounting Standard Mark-up Language***	2005 – 2006

Research on Computer Architecture, **Independent** | ***Researcher / Inventor*** | 2004

Implied Instruction Set Computing (IISC) / Dual Instruction Set Computing (DISC) / Single Instruction Set Computing (SISC) / Recurring Multiple Instruction Set Computing (RMISC) Based Computing Machine / Apparatus / Processor (http://patentscope.wipo.int/search/en/WO2007039837)

Research on Computer Architecture, **Independent** | ***Researcher / Inventor*** | 2009

Limited Instruction Set Computing (LISC), Zero Instruction Set Computing (ZISC), Dynamic Linking Instruction Set (DLISC) Based Processor / Computing Machine / Apparatus (http://patentscope.wipo.int/search/en/WO2010038168)