

**Tiksha Kaul**

0124-4381696

tiksha.kaul@gmail.com**Education:**

<b>Year</b>	<b>Institution</b>	<b>Degree/Certificate Obtained</b>
2008	University of New Hampshire	Master of Arts (Economics)
2005	Sardar Patel College of Engineering, Mumbai University	Bachelor of Engineering (B.E.), Electrical Engineering

**Professional Experience:**

<b>Year</b>	<b>Employer</b>	<b>Positions Held</b>
July 2005-June 2007	ICICI Bank, Bandra-Kurla complex, Mumbai	Treasury Analyst (Assistant Manager)
Sep 2007- May 2008	University of New Hampshire, USA	Teaching/Research assistant
Oct 2008- present	India Development Foundation, Gurgaon	

**Professional Responsibilities:****At UNH:**

- Regular presence and participation in the concerned undergraduate class (beginner Micro) ; grading homework and exams; holding office hours to address students' questions and doubts; conducting tutorials and review sessions before major exams.
- Locating, critically scanning and summarizing articles for citation.
- Critical review of peer articles and other publications, and preparing summaries of these.

**At ICICI Bank:**

- Development and design of module for valuation of fixed income securities as per RBI guidelines using the relevant FIMMDA data, and consequential reporting (more notably including limits monitoring, Interest Rate Sensitivity and MTM sensitivity)
- Creation of automated Management Information Systems (MIS) modules, which serve as tools for expeditious and streamlined reportage of internal communication using Reuters Kondor+ (central treasury dealing product) as the base data source

- Creation of automated payment messages for the purpose of vostro payments made through RTGS (Real Time Gross Settlement) system of RBI
- Design and support of data interface between the central dealing system of the bank (Reuters Kondor+) with OFSA (Oracle Financial Service Analyzer)
- Design and data configuration for a standard VaR (Value at Risk) computation module for equity, fixed income and foreign exchange products as per Historic Simulation methodology

### **Computing Skills**

- STATA, LIMDEP, SAS (Analytics), PCGIVE, MS-SQL/PL-SQL/Sybase (basic querying and procedures)