

## **Nikhil Vaidya**

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### **EDUCATION**

Cornell University, Master of Engineering	August 2011 – December 2012
Major in Financial Engineering, GPA: 3.4	
Cornell University, Bachelor of Science	Aug 2006 – May 2011
Major in Operations Research, Major GPA: 3.6	
Hackley School, Tarrytown, NY, High School Diploma	Jul 2002 – Apr 2006
AP Scholar, National Merit Scholar, 2340 SAT	

### **RELEVANT EXPERIENCE**

- Day-trading equities and bonds in online portfolio.
- Applied strategic asset allocation strategies for online portfolio using various ETFs and REITs.
- Relevant projects:
  - Analyzing optimal trading rates with Cantor Fitzgerald to unwind block trades (in progress).
  - Priced a structured product, Morgan Stanley PLUS, by analysis of payoff structures.
  - Applied credit derivatives to meet the borrowing and lending goals of three companies.
  - Created an options trading strategy to capitalize on market views on relative performance of two stocks. Priced a relative performance option.
  - Priced options using non-linear optimization and Monte Carlo methods. Tested pricing model with statistical analysis.

**Relevant Courses:** Fixed Income and Interest Rate Derivatives | Equity Derivatives | Derivatives Securities

**Programming Experience:** Matlab, R, C++, and Java

### **WORK EXPERIENCE**

**Citi, New York, NY, Risk Management** Jun 2012 – Aug 2012

- Implemented opportunities for standardization across several regional Credit Programs with Customer Selection Criteria and Risk Acceptance Criteria.
- Compared Institutional Client Group and Commercial Bank Risk Rating Policies for Credit Approval and Analysis, and tested incorporation of Risk Rating Policy into different Citi systems.
- Designed client identifier system to capture credit-worthy Private Bank and Commercial Bank client relationships.

**L&T, Mumbai, India, Machinery & Industrial Products Division** Jun 2009 – Aug 2009

- Developed a forecasting model linking the demand for earthmoving equipment to economic conditions in a post-recessionary environment.
- Applied statistical analysis (regression, correlation, time series analysis) to macroeconomic conditions and previous sales data, and tested fit of various parametric models.

**Charles Manganaro Consulting Engineers, Hawthorne, NY** Jun 2008 – Aug 2008

- Prepared a report mapping of storm water drainage system.
- Organized financial data and balance sheets in Excel of company financials.

### **HOBBIES**

- Second-degree Black Belt in Tae Kwon Do. Bronze Medalist at AAU Junior Olympics.
- Chess—Former K-3 U800 National Champion, Top-50 List Member.
- Boxing—Member of the Boxing Club at Cornell University.