## KPMG

Joshua Taylor

Senior Analyst

M.A Economics with experience in bond market, banking, indices and benchmarks. Expertise in R, Python, SQL and Excel.

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India

**WORK EXPERIENCE**

*02/2021 - Present*,

*Achievements/Tasks*

Collaboration with Quants and IT teams to design the strategic systems for index calculation reports. Work closely with the index structuring and the Regional Middle Office teams to develop the process and associated controls.

Validation of Front Office generated client reports with Mid Office based on Quantitative Investment Strategy rulebook. This includes calculation of weights, signals, exposure, gross return, swap rate, net position for underlying instruments of Nomura indices based on different investment strategies.

Verification of Nomura indices published in Bloomberg using Python and Nomura based Fixed Income libraries. Preparation of daily KRI reports and fixing issues whenever calculation mismatches.

# Executive Officer

## MU Sigma

*05/2018 - 01/2021*,

*Achievements/Tasks*

Analysis of Fixed Income Securities especially government bonds. Identifying the factors affecting long term government bond yields. Daily surveillance of CCIL G-sec indices.

Prepared surveillance report for RBI by calculating outliers from different segments like Call, Repo, TREPS, and Outright. In addition, prepared hourly reports for calculating market summary snapshot from different platforms - ASTROID, FXCLEAR and FX-SWAP using R taskscheduleR package.

Set up an R shiny app for FBIL benchmarks calculation. The app calculates 9 benchmark rates on a daily basis excluding holidays.

Value addition and in-depth 360-degree support (technical and otherwise) on periodic reports (daily, weekly and monthly) pertaining to Indian financial market for publication on ‘Rakshitra’ (monthly magazine of CCIL).

# Operations Intern TCS

*02/2018 - 05/2018*,

*Achievements/Tasks*

Data visualization using Tableau, tracking the key performance indicators (KPI’s) of students pursuing UG and PG courses in Australian University. Analyzing the dropout and retention rates of students.

**Data Processing Intern** Fractal Analytics

*06/2017 - 12/2017*,

# EDUCATION

## **Post graduation**

### Delhi University

*2013 - 2015*,

*Courses*

M.A Economics [63.01%]

R

Python

SQL

Advance Excel

Knowledge of Bloomberg

Fixed Income

# CERTIFICATES

Certificate of completion on treasury management, IITA

Attended ten days workshop on Intensive Programme in Integrated Treasury Management at IIT, Ahmedabad.

Certificate in R programming and Advance Excel.

# LANGUAGES

English

*Full Professional Proficiency*

Hindi

*Full Professional Proficiency*

Spanish

*Native or Bilingual Proficiency*

# INTERESTS

Listening Music

Net surfing

Travelling