

EXPERIENCE

2019-Pres. Associate Teaching Professor DMSB, NORTHEASTERN UNIVERSITY, Boston
Taught Fixed Income, Derivatives, Investments, Alternative Investment Management in the D'Amore-McKim School of Business. Garnered high teaching ratings consistently.

2023-Pres. Faculty Director, PT-MBA Prog. DMSB, NORTHEASTERN UNIVERSITY, Boston
The Part-Time MBA program is the largest graduate program in the DM School of Business. Conducted a major revamp of the program, including curriculum and teaching modalities. Direct the PT-MBA program.

2019-Pres. Selected Service Roles NORTHEASTERN UNIVERSITY, Boston
Member of Financial Affairs Committee of the University Senate. Member of the DMSB Graduate Programs and Assessment Committee. Member of the DMSB Non-Tenure-Track Promotion Committee. Advisor to the Student Value Fund. Chairperson of Finance Group Awards Committee and member of various DMSB awards committees.

2017-2019. CEO, Portfolio Manager, Partner CAMBRIDGE SQUARE CAPITAL MGMT., Boston
In charge of business side of 750mm+ multi-asset multi-strategy hedge fund. This included managing the design, building and running of risk-management, systems, operations, and other processes for a derivatives-heavy portfolio with many exotic products. Profitable as portfolio manager for the equity volatility strategies of the hedge fund.

**2014-2017 Adjunct Faculty Member UNIVERSITY OF CALIFORNIA, San Diego
INDIAN SCHOOL OF BUSINESS, Mohali/Hyderabad
TULANE UNIVERSITY, Houston (EMBA program)**
Taught Portfolio Theory, Derivatives, Advanced Asset Management, Capstone. Garnered high teaching ratings.

2007-2014 Managing Director HARVARD MANAGEMENT COMPANY, Boston
Successfully co-managed the global Fixed Income (FI), global F/X and Multi-Asset Portfolios (including equities) for the endowment. Generated significant income overall and was profitable in all eight fiscal years, especially 2008-2009. Traded volatility and correlation within and across all asset classes. Example of strategies included trading FI vs. Equity and F/X vol, trading FI vol vs. convexity on the yield curve, trading within (single-currency) and across (multiple-currency) FI vol surfaces, extracting liquidity/risk premia from structured products and bets on F/X vol. Devised the methodology for cross-asset-class trades and risk-managed these trades.

2003-2007 Founding Principal ARCHEUS CAPITAL MANAGEMENT, New York
Successfully co-managed the global Fixed Income (FI), global F/X and Multi-Asset Portfolios for the fund with \$3bn+ AUM at the peak. Generated significant income for investors in all four calendar years. Had positive performance in 32 of 43 months.

2002-2003 Global Head, FI/Multi-Asset Deriv. SWISS RE, London/New York
Built the global business and the trading team, focusing on both proprietary-trading and customer activities. Increased revenues in both major centers - New York and London. Created investment and trading ideas and transaction support for Swiss Re's internal fixed income portfolio, significantly increasing efficacy of their ALM.

1993-2002 Managing Director, Fixed Income CITIGROUP, London/New York
Ran the Global Multi-Asset book and the European Fixed-income Options book. Was responsible for managing all risks as well as taking proprietary positions in both books. Generated revenue from customer flow (added value through structuring deals for customers) and proprietary trading. Exceeded budgets in all years. Ran the interest-rate options book for two years. Ran the Canadian\$ Interest Rate Options book and was the trading co-head of the Credit Derivatives book. Successfully moved the Toronto C\$ book to a different risk-management system in NY and integrated the Toronto US\$ book with the NY US\$ book. Radically changed P/L, risk-management and booking capabilities in Credit Derivatives to improve efficiency 200%. Responsible for pricing, trading and hedging vanilla and exotic products. Significantly improved models and risk-management techniques. Made money in proprietary trading and was rated best trader by originators.

PUBLICATIONS

A. Koticha, C. Li, and J.M. Marks, "Sector Option Correlation Premiums and Predictable Changes in Implied Volatility," *The Journal of Derivatives*, Spring 2023.

EDUCATION

Ph.D. (Finance)	NEW YORK UNIVERSITY , New York, New York.	<i>1993</i>
M.B.A.	THE UNIVERSITY OF IOWA , Iowa City, Iowa.	<i>1988</i>
B.Tech. (Electrical Engineering)	INDIAN INSTITUTE OF TECHNOLOGY , Bombay, India.	<i>1986</i>

BOARD MEMBERSHIPS

Pratham USA	Board Member	New York and Boston Chapters	<i>2003-Pres</i>
Pratham UK,	Founding Trustee		<i>2002-2003</i>
IITB-HF	Board Member, Head of Finance Committee/Endowment		<i>2014-Pres</i>