Camila J. Thorne

British/Canadian | Female | 24 years old

Target MSc: Financial Engineering & Risk Management

PROFESSIONAL EXPERIENCE

Quant Research Intern - Citadel Securities, London July 2024 - Present.
Developing mid-frequency arbitrage strategies using C++ and Python.
Back-tested signals on 10 years of historical tick data, identifying a 3% alpha improvement for the European ETF desk.
Risk Management Intern - BMO Capital Markets 2023.
Built a Value-at-Risk (VaR) dashboard using VBA and SQL that automated daily reporting for the Fixed Income desk, saving 10 man-hours per week.

EDUCATION

BSc in Mathematical Physics, University of Toronto 2021 - 2024.
GPA: 3.96/4.0.
GMAT Focus Edition: 735.
Undergraduate Thesis: "Application of Stochastic Differential Equations in Modeling Commodity Price Volatility during Geopolitical Crises."

SKILLS

Technical: C++ (Advanced), Python (NumPy, SciPy, Pandas), SQL, MATLAB, Bloomberg Terminal.

PERSONAL INTERESTS

Competitive Fencing (National level), Algorithmic Trading (Personal portfolio +15% YoY), Classical Cello.