

THOMAS ADAMS

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EDUCATION

COLUMBIA UNIVERSITY [New York City]

(May 2016)

Masters in Mathematical Finance

- Relevant Courses: Hedge Funds Strategies & Risk, Fixed Income and Multi-Asset Portfolio Management, Statistical Inference and Time Series Modeling and Stochastic Processes

SURREY UNIVERSITY [Guildford, England]

(July 2014)

[First Class] Bachelor of Science in Mathematics with Statistics (honours)

- Relevant Courses: Numerical methods, Operations Research and Optimization, Mathematical Statistics, Mathematical Economics, Bayesian Statistics, Statistical Methods with Financial Applications
- Surrey University Entry Scholarship 2011 for outstanding academic performance
- Surrey University Performance Scholarship 2012 and 2013 for consistent First Class performance

EXPERIENCE

Junior Analyst [BMG Energy Trading, New York City]

(Feb – May 2016)

- Researched and developed trading strategies in the energy market sector
- Checked trades with counterparties and maintained portfolio P&L spreadsheets

Teaching Assistant for ‘Intro to Math/Finance’ and ‘Discrete Time Models’ [Columbia University, New York]

(Jan – May 2016)

- Supported students with homework assignments on finance fundamentals including delta/gamma hedging, pricing options and fixed income trading strategies

Part-time Teacher [Oxford Language Centre, Guatemala City]

(Feb – June 2015)

- Taught SAT, GMAT and GRE in English and Spanish to students applying for U.S. colleges

ACADEMIC PROJECTS

Financial Mathematics Projects

- Academic paper: ‘Exploiting Price Pressure Around The Dividend Pay-Date’ – created a trading strategy with an SR of 2.35, 8bps per trade which was still profitable after accounting for bid-ask spread
- Successfully managed a theoretical \$500million fixed income portfolio with returns of 3% annually. I used data from Bloomberg to create strategies and positions in the market that I hedged and continuously updated based on DV01 and credit limits
- Created a Bollinger bands-style trading strategy for commodity futures that profited from trend-following characteristics. After some statistical analysis on CO, I applied the strategy and returned a SR of 1.2

Other projects

- Used Matlab to model the steady states of a case-specific model derived from the Lotka-Volterra (predator-prey model) differential equations.

SKILLS & OTHER

- Computer languages and software: R (2 years), Matlab (2 years), Python (1 year), VBA (0.5 years)
- Languages: Spanish (intermediate)
- U.K native with flexibility to work in either the U.S or the U.K (will require sponsorship in the U.S)