

SACHIN SANJAY

M: (804) 874-1824 | sachin.sanjay17@gmail.com | 4200 North Ocean Drive, Riviera Beach, FL

EDUCATION

Duke University, Durham, NC

August 2020 - May 2025

Bachelor's in Mathematics and Computer Science | Master's in Electrical and Computer Engineering

Major GPA: 3.7/4.0

Relevant Courses: Algorithms, Machine Learning, Databases, Computer Architecture, Linear Algebra, Multivariable Calculus, Mathematics of Machine Learning, Probability, Data Structures and Algorithms, Applied Stochastic Processes, Mathematical Finance, Intro to Data Science, Combinatorics, Automata Theory, Financial Derivatives, Abstract Algebra

The Steward School, Richmond, VA

August 2016 - June 2020

High School Diploma, Entrepreneurship Studies certificate

GPA: 4.70/4.00 | **SAT:** 1560/1600 | **Honors:** Class President, Headmaster's List, Two-time Tennis State Champion, Trivia Captain and School Record Holder, Founder and President of Debate Club, National AP Scholar, Chemistry Olympiad

WORK EXPERIENCE

Barclays Capital

June 2023-August 2023

Global Markets Summer Analyst

- Rotated in Equity Derivatives Trading, Corporate Credit Trading, and Agency MBS Trading—received return offer
- Created a data analysis project in Python analyzing potential mispricing of VIX Futures and forward variance swaps based on their mathematically convex relationship and theoretical price difference to see potential volatility trades.
- Pitched investments to the desk based on potential volatility arbitrage opportunities as well as value trades.

Blue Collective, LLC

September 2021 - December 2021

Venture Capital and Growth Equity Intern

- Used venture capital databases to conduct due diligence and evaluate fit investments for Blue Collective
- Authored presentations for and pitched eight startups in the B2B SaaS industry for possible investments/buyout
- Conducted market research to create and present thorough growth equity buyout (GEBO) databases for two large B2B markets within the software as a service (SaaS) industry

Squirrel Financial, LLC

May 2021 - Aug 2021

Algorithmic Trading Intern

- Used technical analysis and advanced Python coding to backtest investment strategies in the stock market using historical data libraries and supercomputers.
- Created and successfully tested and optimized three distinct strategies in Python integrating stochastics, averages, and price indices.

CAMPUS/RESEARCH INVOLVEMENT

Duke Impact Investing Group (DIIG)

Senior Project Manager (Energy Group)

Jan 2021 – May 2024

- Oversaw and led a team of five analysts sourcing and conducting due diligence in the Energy startup space to evaluate investment opportunities, successfully pitched landed two investments in environmental tech startups.
- Co-authored seven investment reports on tech startups and have presented them to the \$250K DIIG Fund.

Duke Department of Mathematics and Computer Science

Student Researcher

Jan 2024–May 2024

- Working with two Duke Math professors on running machine learning algorithms on minimum spanning trees to combat gerrymandering and find efficient algorithms to divide congressional districts in a more equitable way.

CURRENT PROJECTS

- Machine Learning Based Trading Using Stochastic Oscillation (Python)

PERSONAL SKILLS

- Skills in Java, Python, C++, Pandas, NumPy, SQL and R coding languages. Math Instructor in Calculus and Algebra