

Sarah Rathnam

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EXPERIENCE

Old Mission Capital, New York, NY

June 2016-February 2020

Quantitative Trader

- Senior trader focused on Asian ADRs, making rapid trading decisions based on statistical models
- Statistical research to improve trading, including analyzing the impact of earnings and analyst ratings changes, improving trading algorithms, writing Python programs to evaluate trade performance

The Carlyle Group, New York, NY

Vice President

Carlyle Commodity Management

May 2015-May 2016

- Provided commodity financing, including structuring, executing, and managing hedges for traders, refiners, and other counterparties

Carlyle Quantitative Strategies

March 2014-April 2015

- Member of seven person start up group managing a risk parity hedge fund and mutual fund
- Traded options, futures, and ETFs
- Involved in many aspects of starting the business ranging from writing computer programs for analysis, reporting, and monitoring to creating marketing materials

Five Rings Capital, New York, NY

May 2012-March 2014

Assistant Trader/ Quantitative Developer

- Developed software in Python, Perl, and shell script to ensure seamless operation of trading systems, including programs to analyze exchange message flow, quickly and accurately deploy new software, sync large databases, and simulate trading environments for software testing
- Built and analyzed quantitative models of market behavior and risk to optimize firm performance

Bridgewater Associates, Westport, CT

January 2012-April 2012

Data Analyst

- Completed investment training on topics including portfolio theory, interest rates, volatility, and derivatives

MFS Investment Management, Boston MA

May 2011-August 2011

Quantitative Research Intern

- Summer internship performing research for global multi-asset mutual fund in MFS's Quantitative Solutions group

National Institutes of Health, Laboratory of Molecular Immunology, Bethesda, MD

September 2009-August 2010

Intramural Research Training Award Fellow

- Wrote programs in Python to identify patterns in DNA sequences where regulatory proteins bind and performed statistical analysis of patterns to understand mechanisms of immune response and gene regulation

EDUCATION

Georgetown University, Washington, DC

M.S. in Mathematics and Statistics, December 2011, GPA: 4.00

- Received merit-based Mathematics Department scholarship

Smith College, Northampton, MA

Post-Baccalaureate Fellowship for Women in Mathematics, May 2009, GPA: 3.97

- National Science Foundation grant for tuition and living expenses
- Research:
 - Geometry: Researched the open problem of whether every convex polyhedron can be unfolded without overlap, and proved that a subclass of prismatoids has a non-overlapping unfolding; presented results at 2008 Joint Mathematics Meetings in Washington, DC
 - Statistics: Developed and assessed methods for missing data in survival analysis using R
- Sigma Xi scientific research honor society member

Dartmouth College, Hanover, NH

B.A. June 2008, *Magna Cum Laude*, GPA: 3.75, French and Pre-Med

- Awarded Presidential Scholars grant for research on Surrealist art and poetry with Professor Katharine Conley
- Received departmental award for outstanding growth in French language and literature

SKILLS AND INTERESTS

- Computer skills: Python, Perl, SQL, R, Bloomberg
- Competitive runner: member of Central Park Track Club, age group 2nd place in Brooklyn Marathon 2018