

Sarah H. Siggins

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EDUCATION

University of Virginia

M.S. in Data Science

Relevant Coursework: Statistical Learning, Bayesian Machine Learning, Foundations of Computer Science

Charlottesville, VA

Expected Graduation: August 2026

Virginia Polytechnic Institute and State University (Virginia Tech)

B.S. in Chemical Engineering; Chemistry Minor

B.S. in Business; Major in Finance

Blacksburg, VA

May 2021

May 2021

PROFESSIONAL EXPERIENCE

T. Rowe Price

Lead Portfolio Investment Analyst – Multi-Asset Modeling

Baltimore, MD

Jan 2025 – Present

- Process and analyze thousands of daily trade records across equities, fixed income, and derivatives using internal databases, R, and trade blotters; designed repeatable workflows to quickly isolate anomalies, reconcile exposure differences, and ensure execution accuracy in a fast-paced trading environment.
- Built and deployed R Shiny dashboard used by 20+ analysts, portfolio managers, and traders to monitor \$5.75 billion equity option exposure across 6 brokers and 19 portfolios, reducing manual reporting time and accelerating order generation
- Provide mentorship and technical guidance to junior analysts; act as escalation point and proxy/back-up to team lead on high-impact modeling and implementation decisions
- Influence broader investment and trading strategy by identifying process gaps, proposing solutions, and championing enhancements across regions and asset classes

Senior Portfolio Investment Analyst – Multi-Asset Modeling

June 2022 – Jan 2025

- Execute daily portfolio modeling, exposure monitoring, trade allocations, and cash flow management across thousands of transactions; leveraged R and SQL queries against internal databases to manage and validate large trade datasets with speed and accuracy
- Collaborate with compliance, legal, and trading teams to ensure accurate implementation of portfolio and security transactions within guidelines
- Apply deep technical expertise in multi-asset modeling (equities, fixed income, alternatives, digital assets) to support strategy execution and resolve operational challenges

Investment Fellowship

June 2021 – June 2022

Investment Risk – Equity Rotation

- Built automated data pipeline in Python to ingest and process overnight equity risk data, integrating with internal databases to refresh portfolio monitoring systems daily
- Developed interactive Power BI dashboard to track daily equity risk metrics, improving monitoring efficiency

Quantitative Fixed Income Rotation

- Engineered covariance matrix pipeline integrating Bloomberg Global Risk Model correlation data, improving portfolio optimization accuracy and reducing error propagation in modeling workflows

Anheuser Busch - Research Pilot Brewery

St. Louis, MO

Brewery Trainee Program Co-Op

June 2019 – December 2019

- Responsible for daily operations throughout the brewery, specifically in filtration and rapid product scaling for research projects, updating standard operating procedures, and performing safety evaluations
- Assisted in the creation of a new Excel process sheet template for each new brew utilizing VBA and conditional formatting to automate and increase information transparency between transfer points in the brewing process (i.e., brewhouse, chip aging)

STUDENT INVOLVEMENT & LEADERSHIP EXPERIENCE

BASIS (Bond And Securities Investing by Students)

Blacksburg, VA

- Student-run team managing a \$5mm fixed income portfolio within Virginia Tech Foundation's endowment
- Created and presented multiple presentations on recession risks for specific holdings, stress testing, and a buy pitch

Co-CEO, Investment Committee Member

April 2020 – May 2021

Sector Head, Investment Committee Member - Industrials and Utilities Sector

December 2019 – April 2020

Junior Analyst – Financials Sector

November 2018 – December 2019

Pamplin College of Business, Virginia Tech

Blacksburg, VA

Undergraduate Teaching Assistant – Corporate Finance

July 2020 – May 2021

- Assisted the professor in the development and implementation of online learning tools, grading support, and course design

Undergraduate Teaching Assistant - Marketing Management

May 2018 – May 2019

- Assisted professor in developing course material and exams as one of two TAs for a 500-student junior-level marketing class

SKILLS AND INTERESTS

Computer: Python, R, SQL (Basic), GitHub, Microsoft Suite

Interests: Training for a Half-Marathon, Swim Recreationally, Baking Sourdough, Volunteer with Special Olympics