SABRINA ZAFAR

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EXECUTIVE SUMMARY

Highly collaborative and intellectually curious professional with experience in hedge fund investment strategy research. Adept in deriving and communicating actionable insights from large datasets to drive informed decision-making. Robust knowledge of numerous programming languages, statistical and machine learning models, and financial instruments. Eager to leverage and further develop analytical skills and technical expertise to contribute to the success of an investment management firm.

TECHNICAL SKILLS

- Strong Python knowledge (Pandas and Numpy), R, MATLAB, and VBA; working knowledge of Linux and C++
- Strong SQL knowledge and relational database design principles
- Quantitative techniques, including multivariate analysis, probability theory, and statistical inference
- Onboarding/cleaning third-party data feeds, including from Bloomberg Terminal

EXPERIENCE

UBS *Quantitative Investment Strategies* — **New York, NY**

Quantitative Analyst, Research & Technology — ***July 2022 – Present***

- Oversees the analysis and implementation of systematic strategies across a broad range of asset classes including equities, bond futures, and commodity futures for funds totaling $1.6B in AUM
- Built scalable portfolio valuation and market data aggregation framework in Python, replacing spreadsheets for daily valuation of $400MM portfolio
- Optimized event-driven and long-short equity strategies, reducing daily runtime by over 50 percent
- Manages team-wide production codebase, code environment, and documentation; implemented code repository and shared environment, eliminating the use of five disparate environments

CITI *Emerging Markets Strategy* — **New York, NY**

Summer Quantitative Analyst — ***June 2021 – August 2021***

- Researched quasi-sovereign credits in emerging markets, presented analysis to external stakeholders
- Conducted analysis of the ESG strategies of various emerging markets energy companies,
- Employed SQL, Python, and Bloomberg functions to perform quantitative data analysis for a diverse portfolio of products
- Shadowed quantitative trading desks across the firm, presented research on emerging cryptocurrencies in new cryptocurrency market intelligence initiative

EDUCATION

CARNEGIE MELLON UNIVERSITY — **Pittsburgh, PA**

Bachelor of Science, GPA 3.8 — ***May 2022***

Statistics and Machine Learning, Economics

- Research Assistant for The Department of Economics; constructed predictive analytics for trade agreements and political advertisements in R
- Goldman Sachs stock pitch competition finalist
- CMU Leadership Award recipient
- President of Carnegie Mellon University's Economics Research Journal and FORGE (Forging Opportunities for Refugee Growth and Empowerment)
- Bank of America–Carnegie Mellon mentorship program mentee