

## SANAT ANAND

## EDUCATION

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**MASSACHUSETTS INSTITUTE OF TECHNOLOGY (MIT)** Cambridge, MA  
*Master of Finance* 2019 - 2020

- GPA: 4.8 / 5.0, GRE: 337/340, TOEFL:119/120
- Received KC Mahindra Scholarship (\$6000) in recognition of academic record and professional experience
- Coursework: Advanced Financial Mathematics, Financial Engineering, Applied Probability & Stochastic processes

**INDIAN INSTITUTE OF TECHNOLOGY - BOMBAY** Mumbai, India  
*B. Tech in Computer Science & Engineering with Honors* 2014 - 2018

- Cumulative GPA: 9.52/10 (Top 1%)
- Undergraduate Research Award, IIT Bombay
- Institute Academic Award for being ranked in top 10 students in IIT Bombay (among 880 students)
- Leadership: Teaching Assistant for Network Security & Cryptography, Convener for Math & Physics Club
- Publications: Uncovering Algebraic Structures in the MPC Landscape (Eurocrypt 2019); On Secure m-Party Computation, Commuting Permutation Systems and Unassisted Non-Interactive MPC (ICALP 2018)

## EXPERIENCE

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**AMBER GROUP** Singapore

*Cryptocurrency hedge fund funded by Tamasek*

**Quantitative Researcher** 2022 - Present

- Building Algorithmic trading strategies (mid-frequency) using Natural Language Processing for Cryptocurrencies
- Generating systematic datasets using twitter, reddit and news and building an AI to interpret sentiment in data
- Creating both research and production infrastructure for the strategies to work including backtesting and simulation

**CITADEL LLC** Chicago, IL

**Quantitative Researcher (includes non-compete period)** 2020 - 2022

- Member of the Alternative Alpha team in Global Quantitative Strategies (GQS) managing over \$5 Billion in equities
- Created an event study framework which identifies significant categories of events in a large dataset using event studies and abnormal vol
- Worked with large text datasets to apply proprietary NLP models on them to generate alpha signals

**WORLDQUANT LLC** Mumbai, India

**Quantitative Researcher** 2018 - 2019

- Generated 200+ different alpha ideas across different regions and datasets in Python and C++; received cumulative investment of \$2 Million+
- Ranked best researcher in India (top 20 globally) out of entire WorldQuant team (300+ researchers) as per Alpha Quality and Out of Sample sharpe ratio (as of July 2019)
- Became only new researcher to be selected to conduct interviews to hire interns for Summer 2019

## ADDITIONAL INFORMATION

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- Cleared Chartered Financial Analyst (CFA) level 1
  - Certified Aircraft Pilot (Cessna 172R): Licensed by DGCA, Govt. of India
  - Conferred KVPY fellowship by Dept. of Science and Technology, Govt. of India (Top 100 out of 50,000 applicants)
  - Awarded CSIR Innovation Award by Govt. of India for proposing a design of a GPS machine without a satellite
  - Granted National Talent Search Scholarship (NTSE) by NCERT (Top 500 out of a million applicants)
  - Technical Skills: C++, Python, Linux Shell, Bash, Git, SQL