SANDRA P. SMITH

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ANALYST ▪ TRADER ▪ PORTFOLIO MANAGER ▪ CONSULTANT ▪ DEVELOPER

Skilled Foreign Exchange Executive encompassing 13+ years of expertise in trading of all currencies in addition to Emerging Markets, Metals, Risk Management, Options, Derivatives, Structured Products and Commodities. Manage risk for a $22 Billion Portfolio as well as trading a proprietary book in currency pairs including G7 majors, Latin America and exotics with a track record of consistently impressive returns exceeding an average of 22.4%. Core competencies include:

- ☑ **Option/Volatility Related Strategy Development**
- ☑ **Technical Solutions Management**
- ☑ **Quantitative Alpha Strategies Development**
- ☑ **Proprietary Trading of NYSE & NASDAQ Equities**
- ☑ **Transaction Modeling Specializing in Technology, Energy & Industrial Sectors**
- ☑ **RiskWatch ▪ Calypso ▪ VAR ▪ Polypaths/Blackrock**
- ☑ **Microsoft Office ▪ Microsoft SQL Server ▪ Visual FoxPro ▪ Claris Works ▪ Bloomberg®**

PROFESSIONAL EXPERIENCE

MANAGING DIRECTOR/PORTFOLIO MANAGER ▪ MANAGED RISK **2003 - Present**
EMPRESS CAPITAL New York, New York

- Trade and manage a $22 Billion commodities portfolio which includes energy, metals and agricultural with an average adjusted return of 8.6% since inception.
- Hired and continue to oversee 10 employees to institute a Risk Management Advisory Group located in the trading room which successfully aided in the promotion of synergy among different trading groups in addition to developing cross asset derivative products.
- Developed and implemented investment thesis, value proposition, return profile and portfolio fit that continues to be used in current portfolio management.
- Piloted Market Risk Management division in reviewing current credit derivatives VAR Process resulting in development of new methodologies and systems for Credit Derivative scenarios generation and sensitivity based VAR calculations.

CONSULTANT ▪ MARKET RISK 1997-2003
JBD CONSULTING CO, INC. New York, New York

- Managed Market Risk systems team with responsibility for system development including production for FX, FI, IRD and Credit Derivatives utilizing Risk Watch, Calypso as well as internally developed applications.
- Specified and tested a VAR application for the MBS/ABS portfolio using a factor sensitivity approach utilizing analytics provided by Polypaths/Blackrock.
- Created an equity volatility arbitrage and cross asset correlation strategies which encompassed the Equity, Commodity and Foreign Exchange derivatives for an emerging fund.

EDUCATION

MBA ▪ Economics ▪ Northwestern University ▪ Kellogg School of Management ▪ Evanston, Illinois
Bachelor of Arts ▪ Marketing & Finance /Summa Cum Laude ▪ Northwestern University ▪ Evanston, Illinois