

# Aarij Rehman

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## EDUCATION

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### Northwestern University

Sep 2017 – Jun 2021

*B.S. Industrial Engineering & M.S. Computer Science*

*Evanston, IL*

- B.S. GPA – 3.65, M.S. GPA – 4.0
- B.S. in Industrial Engineering 2017-2020 & M.S. in Computer Science 2020-2021

## WORK EXPERIENCE

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### Marley Finance

August 2021 – Current

*Software Engineer*

*New York, New York*

- Software Engineer for fintech startup Marley Finance – Provides point of sale financing for booking venues
- Building backend APIs using Flask interfacing with a MySQL database
- Enabled frontend session management through browser-based cookies
- Added OTP verification on login through Twilio Verify

### J.P. Morgan

August 2021 – Current

*Interest Rate Exotics Analyst*

*New York, New York*

- Analyst on the J.P. Morgan Exotic Swaps Desk
- Created Python text scraping tool to automate reading hedge fund quotes

### J.P. Morgan

July 2020 – August 2020

*Interest Rate Options Intern*

*New York, New York*

- Worked as a summer intern for the swap derivatives desk
- Analyzed realized volatility for swap quotes surrounding economic events over the last 10 years
- Predicted 30 Year Swap Spreads based on outcomes of a Treasury Refunding Announcement
- Built a model for the algo desk that analyzed hit ratios based on quotes' distances from Bloomberg mid-prices

### Computer Science 214: Data Structures

April 2020 – June 2020

*Undergrad Teaching Assistant*

*Evanston, IL*

- Worked with course staff to facilitate the teaching of data structures
- Held weekly office hours where students came in for help with coding assignments, homeworks, and theory
- Graded and provided feedback on assignments every week

### TD Ameritrade

June 2019 – August 2019

*Active Trader Internship*

*Chicago, IL*

- Automated processes involving employees' bonus structures saving managers over 20 hours per quarter
- Won 1<sup>st</sup> in firm-wide Ideation Challenge presenting directly to CEO and EVP
- Helped rework options education platform to better explain option fundamentals

## PROJECTS

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### Bluetooth-Enabled Wi-Fi Monitor (C Language)

January 2021 – March 2021

- Built a system of devices to monitor Wi-Fi networks and communicate information over BLE Advertisements
- Added Wi-Fi connectivity for Nordic Microcontrollers using ESP Wi-Fi modules
- Designed a central-peripheral communication scheme where Wi-Fi metrics are requested over Bluetooth by a central and measured on demand by 2 or more peripherals

## SKILLS & INTERESTS

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**Software/Skills:** Python, Go, JS, Rust, C, SQL, Bloomberg, LaTeX

**Interests:** Poker, Home Improvement, Chess