

# Aarij Rehman

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## EDUCATION

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**Northwestern University** September 2020 – June 2021  
*M.S. Computer Science 4.0/4.0* Evanston, IL

**Northwestern University** September 2017 – June 2021  
*B.S. Industrial Engineering 3.7/4.0* Evanston, IL

## WORK EXPERIENCE

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**Citadel Securities** August 2023 – Present  
*Software Engineer* Chicago, IL

- Software engineer within the COES Data platform team working with a mix of Python and C++
- Redesigned the core ETL pipeline as part of a database migration from Yellowbrick to Google Bigquery
- Upgraded data consumers for Clearing and Transaction pipelines using GRPC instead of Kafka
- Supported a Kubernetes cluster swap by migrating and encrypting secrets across clusters

**Akuna Capital** January 2022 – January 2023  
*Software Engineer* Chicago, IL

- Software engineer within the Risk team working with Python
- Built a service to track changes to market maker protections (MMPs) for trading engines
- Interfaced with CBOE and NASDAQ APIs for reading and writing engine protections
- Created an automated process in Apache Airflow to calculate initial covariances

**J.P. Morgan** August 2021 – September 2021  
*Trading Analyst: Interest Rates* New York, NY

- Worked as an analyst on the J.P. Morgan exotic rates desk
- Created Python text scraping tool to automate reading hedge fund quotes from Bloomberg Terminal chat

**J.P. Morgan** July 2020 – August 2020  
*Trading Intern: Interest Rates* New York, NY

- 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

## PROJECTS

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**Bluetooth-Enabled Wi-Fi Monitor** | C, GDB January 2021 – March 2021

- Built a system of devices which monitors a Wi-Fi network and communicates information over Bluetooth Advertisements
- Enabled 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

**Denver Public Schools Vehicle Routing** | Python, Jupyter Notebook April 2018 – June 2020

- Routed vehicles used to deliver students' lunches for the DPS school district
- Reduced the number of vehicles necessary from 11 to 9 using a modified Clarke-Wright Savings algorithm
- Delivered a tool that allows the client to randomly generate feasible routes given any set of destinations

## SKILLS & INTERESTS

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**Software:** Python, Bash, SQL, C++, Go, C, Bloomberg, LaTeX

**Tools:** Git, Kubernetes, Docker, Linux, Jenkins

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