MARCUS AURELIUS

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EDUCATION

University #2
MSc Applied Mathematics   **September 2024 - September 2025**
                                                                              City #2, UK
- Grade: Distinction - average mark 75%

University #1
BSc Mathematics and Computer Science   **September 2021 - June 2024**
                                                                              City #1, UK
- Grade: First Class Honours - average mark 80%
- Honours: University award (achieved by fewer than 5% of students each year)
- Additional: Vice-Captain of the University Cycling Club for 2022/23

Secondary School
5 A-Levels, 10 IGCSEs   **September 2014 - August 2021**
                                                                              Town, UK
- A-Levels: Mathematics (A*), Further Mathematics (A), Physics (A*), Computer Science (A*), Extended Project (A*)
- IGCSEs: Six grade 9, three grade 8, one grade 6, including Mathematics and English Language
- Additional: UKMT Senior Mathematics Challenge (Gold), Rowing (School 1st VIII), CCF (Army Section)

PROFESSIONAL EXPERIENCE

Bulge Bracket
Summer Analyst - Sales & Trading   **June - August 2024**
                                                                              London, UK
- Rotated across equity exotic derivatives structuring, FX derivatives trading and IR derivatives trading
- Developed a python script analysing client flows and PnL saving 5 hours per week of manual analysis
- Presented global macro risk thesis to hedge fund and asset management clients
- Received return offer for full-time options trading analyst position

Bulge Bracket
Summer Analyst - Equities Market Risk   **June - August 2023**
                                                                              City of London, UK
- Programmed a novel & flexible report to analyse dispersion trading risks and performance in equity flow derivatives books for use by senior risk managers and traders
- Developed a script that decomposes simulated VaR scenarios into the shocks applied to different assets to increase the explainability of the VaR metric
- Presented twice daily risk & PnL updates to the global equity market risk team & conducted over 10 independent risk analyses of market events e.g. the NASDAQ special rebalance and Italian banks windfall tax
- Received return offer for full-time market risk analyst position

Local County Council
Data Entry Clerk   **June - September 2022**
                                                                              Town, UK
- Input sensitive information to custom database requiring high attention to detail to recognise anomalies
- Processed over 400 forms resulting in the team's summer workload being completed one month early

EXTRACURRICULAR EXPERIENCE

University Banking and Investment Society
Quantitative Analyst   **October 2022 - June 2023**
                                                                              City #1, UK
- Led a team of 3 students to compete in the 2023 Optiver Ready Trader Go Challenge
- Implemented and extended the Avellaneda-Stoikov market-making model to quote bids and asks on a stock while continuously delta-hedging with futures

Optiver, SIG
Trading Spring Insights   **March - April 2022**
                                                                              Remote
- Received training in equities markets, options theory, market making, market microstructure and trading system design
- Placed 3rd out of 20+ teams in a competition to develop and test a delta-neutral cross-exchange arbitrage strategy

AmplifyMe
Finance Accelerator Simulation Participant   **October 2021**
                                                                              Remote
- Traded in a simulation of roles on the buy-side as a fund manager and sell-side as an investment bank trader
- Ranked fourth and tenth on the sell-side and buy-side respectively, out of 72 participants

SKILLS & INTERESTS

Technical	Python, R, Java, C, C++, Git, Excel, Word, PowerPoint, Bloomberg Terminal, LaTeX
Certifications	Bloomberg Market Concepts, Coursera Python and Statistics for Financial Analysis
Linguistics	English (Native, C2), self-studying German (A2) and Dutch (A1)
Interests	Black swans, existential risk, history, geopolitics, macro & defence economics, poker, F1 (Mercedes)
Sports	Road cycling (3.5W/kg FTP), running (21:46 5K), powerlifting (350kg total), chess (822 Elo rating)