Brett Graves
Volatility Trader

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EDUCATION

Bachelor of Arts in Mathematics, *University of Chicago* — Jun 2021
Minor in Computer Science
Coursework: Analysis, Algebra, Riemannian Geometry, Markov chains, Numerical methods
GPA: 3.464 , Dean's List (2017-18), (2018-19)
Renmin University, Beijing (study abroad) — Fall 2019
President Alpha Sigma Phi — 2020

EXPERIENCE

Citi Global Markets — **NYC, New York**
USD Rates Exotics + Vega Trading, Associate — *Analyst Oct 2022 — Oct 2023, Associate Oct 2023 — Present*

- Risk-managed the firms market-making book with the team
- Facilitated customer capfloor, CMS and swaption flow
- Regularly worked with Quants to evaluate and improve firm-wide production models and processes
- Built custom python-based pricer for looking at risk, relative value, and evaluating marks
- Established robust automated process to manage expiries for the product suite, including vanilla swaptions and callable bonds
- Identified, traded, and hedged/maintained multiple profitable side OTC and exchange-based strategies
- Assisted HR with intern+analyst interviews and participated in the mentorship program

Global Macro ETF Volatility Trading, Analyst — *Sep 2021 — Sep 2022*

- Formed risk-management skills, hedged delta, forward, pin-risk among other greeks on book-level
- Built a suite of web-based vol visualization tools in Python
- Studied + experienced vol surface regime changes

Software Intern / Big Data Analysis — **Jun 2019 — Sep 2019**
Union Pacific Railroad — *Omaha, Nebraska*

- Built big data pipeline (Apache Spark) to ingest operations data for management analysis
- Scoured database to get visibility into ongoing operations issues

Developer / PyAlly Library — **Jun 2019 — Present**

- Wrote, documented, and maintained the unofficial Ally Invest API Python interface
- Pulled bug fixes from community code contributors

Software Intern / Mobile App Development — **Jun 2015 — Sep 2018**
Creighton University — *Omaha, Nebraska*

- Lead Developer in construction of official cross-platform iCreighton mobile app
- Bluetooth, geolocation and class attendance feature integration using Javascript, PHP & SQL

SKILLS

Languages	Python (pandas, numpy, scipy, matplotlib), HTML5/CSS, C, SQL, Javascript (jQuery)
Tools	Docker - UNIX/Bash - Git - Excel/VBA
Certifications	FINRA Series 7, Series 63, Series 3, Series 57
Personal Trading	BTC+ETH, SVIX, ETF options, Treasury futures, PredictIt
Interests	Biking, Houseplants, Politics, Astronomy

ACTIVITIES

UChicago Crew Team	Sep 2017 — Jun 2019
UChicago Tech Team, Love Fridge project leader	Sep 2020 – Dec 2020
Brownell-Talbot HS Golf	May 2014 — Jun 2017
Eagle Scout, Troop 395	Fall 2015
Ran community Minecraft server	Winters, 2016-2020