Raymond Chen ’22

Trading internship at Optiver
Summer 2021

During my trading internship at Optiver I underwent a four week options theory course, which heavily utilized Calculus and Algebra. I applied this knowledge towards sim trading in the remaining six weeks of the internship, where I used Optiver’s systems to market make ES options. I also worked with the Eurodollars and Treasuries teams to create a backtester using Pandas to find the optimal straddle spread. Created a python bot to trade futures contracts on the Wimbledon tournament as both a market maker and taker.