



# Background – John Niccolai

## Education

- **Columbia University (2000-2005)**
  - Doctorate in Mathematics; concentration in number theory/arithmetic geometry
  - MPhil in Mathematics; MA in Mathematics
- **California Institute of Technology (1995-1999)**
  - Bachelors of Science with Honors in Mathematics



## Work History

- **Credit Suisse: 2 years (2005-2007)**
  - Associate, Global Modeling and Analytics Group
- **JP Morgan: 1 year (2007-2008)**
  - Vice President, Proprietary Positioning Business
- **Citadel: 17 years (2008-Present)**
  - Joined the firm as a Quantitative Researcher in Global Fixed Income
  - Head of Quantitative Research (2011-2018)
  - Currently, Chief Operating Officer of Fixed Income and Macro

