AKHAN ISMAILOV

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EDUCATION

Kazakh-British Technical University, Kazakhstan

Sep 2023 - May 2025

Master's degree in Data Science. GPA 3.69 out of 4.0

Hong Kong University of Science and Technology, Hong Kong

Sep 2015 - May 2019

Bachelor's degree in Computer Science with minor in Math

Dean's list 8 times. CGA 3.94 out of 4.3

EXPERIENCE

Quantitative Researcher

Incoming: May 2025

Squarepoint Capital, London, UK

Quantitative Research Intern

October 2024 – December 2024

Squarepoint Capital, Hong Kong

- Analyzed **correlated stock pairs** to identify new trading events, enhancing strategies.
- Leveraged $\mathbf{Q/kdb}$, a functional database programming language designed for large-scale market data.
- Presented findings to senior quants with **effective communication**, incorporating their **feedback** to refine methodologies.

Quantitative Research Intern

June 2024 - August 2024

Jump Trading, Singapore

- Built machine learning models to forecast 30-second changes in option prices on indexes, achieving 1% R2.
- Developed ML models to predict future 30-minute realized volatility of indexes, achieving 80% R2.
- Achieved **first place** in a trading simulator competition among six quantitative research interns, winning **\$2,500**.

Quantitative Researcher

May 2023 - March 2024

DNA Capital, Remote from Kazakhstan

- Developed a high-frequency market-making strategy using C++ on major cryptocurrency exchanges Okex and Binance, achieving an average daily traded volume of \$10M and generating \$120,000 in profit over 9 months.
- Developed a **mid price prediction** model for cryptocurrencies with a prediction horizon of 10 seconds, achieving an **R-squared** score of **5**%.

Math Olympiad Coach

Sep 2021 - May 2023

National Physics and Math School, Kazakhstan

- Mentored 21 students for Math Olympiads, leading to 3 silver medals at the IMO and 15 national medals.

Software Engineer

Sep 2019 - Jul 2020

JPMorgan Chase & Co, Hong Kong

- Utilized the **React** framework to enhance the frontend of the internal **Research Articles** website by implementing various forms and pages, resulting in an improved user experience.
- Employed the **Java Spring** framework for efficient backend development, focusing on seamless functionality, effective data extraction, and integration with databases for the Research Articles website.

Research intern in Deep Reinforcement Learning

Jun 2017 - Aug 2017

Naver Corporation, South Korea

- Created a novel **visualization technique** for Reinforcement Learning agents' decision-making in Atari video games by incorporating an attention module into the **neural network** architecture using **PyTorch**.
- Collaborated with my supervisor to develop a **state-skipping technique** that resulted in a **two times acceleration** of learning in playing the Atari Breakout video game using **TensorFlow**.

AWARDS

Double gold medalist at IMO (International Mathematical Olympiad) in 2014 and 2015.

Awarded Academic Achievement Medal, top 1% of graduates during my bachelor's at HKUST.

Attained the rank of **Master** on **Codeforces** with a maximal rating of 2316.

Successfully solved **430 hard** problems on **Leetcode** and authored 100 solution posts.