

# Scott Oxholm

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## EDUCATION

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### Industrial Engineering - University of Toronto

3.71 GPA; Minors in Artificial Intelligence & Business

Sept 2018 - April 2023

### Swaps Trading Certifications

NFA Swaps Proficiency, Canadian Securities Course, Conduct and Practices Handbook

## WORK EXPERIENCE

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### Interest Rate Derivatives Trader, Scotiabank

Sept. 2022 – Present

- **USD Swaps Trader:** Profitably executed and risk-managed hundreds of millions in commercial, corporate, and institutional USD swaps.
- **Quant Researcher and Model Development:** Built linear regression, principal component, and total least squares models, which are utilized by all traders on the desk in daily risk management.
- **Algorithmic Trading Development:** Created a Python swaps pricer 25x faster than legacy system; implemented auto-bid/offer logic; collaborated with IT/Quants to launch CAD & USD e-trading platforms.
- **Risk & Pricing Systems:** Led rebuild of pricing and risk tools using centralized, object-oriented architecture. This was a prerequisite to my aforementioned algo-trading and has allowed for the consolidation of quant resources as traders across the globe are now using the same pricing/risk tools.
- **Market Data Automation:** Automated static data consolidation by connecting to Bank of Canada and Fed APIs, saving 2-3 hours of manual bond input and validation per auction.
- **External Vendor Liaison:** Managed vendor negotiations and deliverables to integrate third-party trading infrastructure and analytics.
- **Co-op Program Lead:** Oversaw training for all desk co-ops; secured 5 full-time hires and ongoing interview support roles.

### Trade Floor Technology Consultant, Scotiabank

May 2021 – Aug. 2022

- Provided front-line hardware/software support to 500+ traders, ensuring rapid issue resolution.
- Volunteered outside of work hours to develop Python, SQL, and Tableau tools automating analytics and workflows for ETF and swaps desks.

### Teaching Assistant, University of Toronto

Summer 2020, Fall 2020 & 2022

- Delivered 15+ lectures and 20+ tutorials; redesigned course content for 260+ students during COVID.

## INVOLVEMENT & PROJECTS

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- **AI Fairness in Classification:** Explored and implemented various definitions of fairness measures in objective functions of machine learning classification models; [Github Repo](#)
- **Forecasting and Optimization for Nurse Scheduling:** Modeled time-series demand and solved for optimal staffing; implemented at a major Toronto hospital network (winning 2nd place in our engineering year).
- **AI Parking Lot Classification:** Developed a Convolutional Neural Network to detect available parking spots from security footage.
- **Hackathon Winner (IISE / SimWell):** Built an optimized supply chain model for a US furniture retailer.
- **Project Manager - Cognitive Assessment Research:** Led a \$200k grant proposal focused on PTSD in frontline healthcare workers during COVID. Designed a SQL database and managed a team of 3 developers to create cognitive assessment technology for long-term care facilities supporting individuals with Alzheimer's.
- **Community Involvement:** 50+ weekend volunteer hours at Fort York Food Bank; raised \$25k+ for children's mental health and type 1 diabetes causes.
- **Scotiabank Social Committee Co-Chair:** Led events for nearly 400 co-ops nationwide, promoting health, networking, and emotional intelligence.
- **Creative Involvement:** Award-winning jazz trumpet, dance, and musical theater performer; stand-up comic and creator of [Podcast for Progress](#) for young professionals.
- **Personal Website:** Created using CSS, HTML, & Java in my 3rd year of Engineering; [scottoxholm.github.io](https://scottoxholm.github.io)

## SKILLS

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**Programming:** Python (SciPy, NumPy, Pandas, CVXPY, PyTorch), SQL, MongoDB, Java, VBA, Bloomberg (BLPAPI, BQuant)

**Quantitative Finance:** Time Series Modeling, Operations Research, Derivatives Risk Management, Algorithmic Trading