

Oskar John Hollinsworth

Curriculum Vitae

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About Me

- Graduated first class in **Mathematics, Trinity College, Cambridge**, specialising in probability, statistics and analysis. I finished in the top 8% of my year and was awarded a Senior Scholarship.
- Programming languages:
 - Proficient in **Python**, including the scientific stack (pandas, numpy, etc.), from statistical studies at work and personal projects including an online app for playing Catch Phrase, solutions to Project Euler problems and a program which allows you to practise market making options
 - Proficient in **C#**, using Visual Studio, from developing trading algorithms
 - Previous experience of SQL, \LaTeX , HTML, CSS, C++.
- Effective Altruist: I raise money for data-backed charities, including over 20k EUR in an October 2021 fundraiser
- Triathlete: Completed 2 marathons and an Ironman 70.3.

Relevant Experience

Nov 2019 - **Trader, Susquehanna International Group, Dublin**

- Present
- Selected for in an intensive 3 month education program in the Bala head office which included meeting the partners and participating in a highly realistic options trading simulation.
 - Returned to Dublin where I was hand-picked to be the trading lead on a new cash equities HFT strategy.
 - Built it up over the next year which involved overcoming extremely challenging operational and technical hurdles.
 - Developed my managerial skills as I had to coordinate work with teams of developers and negotiate buy-in from other teams.
 - Rapidly picked up C# from scratch and was soon writing production strategy code.
 - Once this new strategy was profitable and stable, I transitioned to spend more of my time on the futures high frequency trading strategy where I am the main trader working on new statistical signals.
 - Developed these signals from the bottom-up, starting from anecdotal examples through to coding up signals in our learning framework.
 - Learned to handle extremely large datasets, understand the subtle effects of our latency solution and be extremely rigorous to ensure that conclusions from my studies will hold under all the complexity of our production trading.

Aug 2018 - **Quantitative Trader, Susquehanna International Group, Dublin**

- Nov 2019
- Began my career at SIG working on systematic mid frequency equities trading.
 - Introduced a new model, found new statistical signals and improved inventory management by accounting for impact.
 - Next I had the opportunity to spend a couple of months trading a book of single stock options which allowed me to improve my decision making under time pressure.

2017 **Assistant Trader Internship (10 weeks), Susquehanna International Group, Dublin**

- Carried out a project on the Index Arbitrage desk researching a trading strategy.
- Acquired my own data from Bloomberg to back-test the strategy using Python's scientific stack.
- Given freedom to devise and test my own strategy ideas based on the historical market patterns which I observed.
- Presented findings and advice for implementing the strategy to a group of senior traders including the head of trading.
- Participated in pit trading simulations and a poker league.
- Studied ETFs, options, game theory, Excel/VBA, and SQL.

2016 **Centre for Pathogen Evolution (10 weeks), Zoology Department, Cambridge University**

- Selected to undertake an individual research project to resolve issues regarding unexplained parameter estimates in the linear regression of antigenic distance from amino acid substitution data.
- Designed novel algorithms using NumPy, pandas and matplotlib which remained in active use by the research group.
- Improved the identification of the most important genetic changes affecting the evolution of human influenza virus in order to prepare vaccines targeted to strains which we predict to evolve next.

2014 **AIG Science Team, European Headquarters, London**

Shadowed the Quantitative Analysts, Quantitative Developers and Data Scientists who use statistics to optimise the selection process of the most profitable Broker Distribution Managers