Peter O'Neill

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Education

2013–2018 **PhD**, *Financial Economics*, University of New South Wales

2006–2010 **Bachelor**, *Commerce (Honors)*, University of Sydney

Working Papers

"Automated Market-Makers" (Job Market Paper)

"Banning Dark Pools: Venue Selection and Investor Trading Costs" (with C. Neumeier, A. Gozluklu, P. Hoffmann, F. Suntheim), *FCA Occasional Paper 60*, 2021

"Fixing the Fix? Assessing the Effectiveness of the 4pm Fix" (with M.D.D. Evans, D. Rime and J. Saakvitne), *FCA Occasional Paper 46*, 2018

"Sharks in the Dark: Quantifying Latency Arbitrage" (with M. Aquilina, S. Foley, T. Ruf), *FCA Occasional Paper 21*, 2016

Publications

"Quantifying the High-Frequency Trading 'Arms Race'" (with M. Aquilina and E. Budish), *Quarterly Journal of Economics (Forthcoming)*, 2021

"Benchmarks in the Spotlight: The Impact on Exchange Traded Markets" (with A. Angelo and S. Foley). *Journal of Futures Markets*, 2020

"Time Pro-Rata Matching: Evidence of a Change in LIFFE STIR Futures" (with A. Aspris, S. Foley and D. Harris). *Journal of Futures Markets*, 2015

Work Experience

2015– **Technical Specialist (Senior Research Economist)**, *Financial Conduct Authority (UK)*, Chief Economist's Department, *London*

2012–2015 **Researcher**, *Financial Conduct Authority (UK)*, Market Surveillance, *London*

2010–2012 **Graduate**, *PwC*, Banking & Financial Services Assurance, *Sydney*

Conferences

2021	European Finance Association	*Milan*
2019	Central Bank Microstructure Conference	*Stockholm*
2019	Future of Financial Information (Discussant)	*Stockholm*
2019	Central Bank Microstructure Conference	*Stockholm*
2019	North American Finance Association	*Vancouver*
2019	Sydney Microstructure Conference	*Sydney*
2017	European Finance Association	*Mannheim*

2017	Plato-Imperial-CEPR Microstructure Conference	*London*
2017	Warwick University Microstructure Conference	*London*

Awards

2020 WFA Conference Best Paper Award – "Two Sigma Award for the Best Paper on Investment Management"

Capital Markets Co-operative Research Center (CMCRC) PhD Scholarship

R.J. Chambers Scholarship For Undergraduate Honors

Knowledge Areas

Languages	Python, R, SAS, Stata, LaTeX
Datasets	Bloomberg, Refinitiv Datastream & Tick History, Blockchain data
Platforms	Amazon Web Services (AWS)