SEBASTIAN LINDSKOG
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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (expected – Dec. 2020)

- ***Current coursework:*** Scientific computing with Java, stochastic calculus, portfolio management
- ***Future coursework:*** Fixed income derivatives, algorithmic trading, scientific computing, simulation techniques, time series analysis, data science in quantitative finance

COLLEGE OF CHARLESTON Charleston, SC
BS in Finance (2010-2014)

- ***Coursework:*** Computer programming, data mining, differential & multivariate calculus, data visualization, financial institutions & bank management, probability theory, linear algebra

EXPERIENCE

CLOVER LIGHT, LLC Mt. Pleasant, SC
Senior Trader (2014-2019)

- Trading strategy operator at a proprietary trading company that provides substantial liquidity on the world's major derivative exchanges, market making in a wide variety of asset classes
- Operated all company trading strategies by adjusting strategies in relation to liquidity, volatility, and order flow. Carefully analyzed the risk to reward for each trade
- Developed trading tools in Python to help myself and other traders enhance performance
- Performed PnL analysis to optimize trading strategy configurations and identify new opportunities
- Communicated with multiple exchanges to reconcile open positions, orders, and connectivity
- Proficient with electronic trading platforms. Occasionally, manually traded out of positions
- Trained three traders and wrote two in-depth guides on the firm's trading strategies

PROJECTS

CLOVER LIGHT, LLC Mt. Pleasant, SC
Custom Depth-of-Market

- Developed a command line application in Python using the curses library, which displays a custom order book tailored to the firm's trading strategy
- Assisted traders minimize risk and identify more trading opportunities

Trading Simulations

- Developed event driven simulations of trading strategies in Python using tick market data
- Contributed to adjusting current strategies to improve profitability
- Tested new trading strategy ideas

Historical Market Data Analysis

- Developed a historical tick market data analysis tool to thoroughly breakdown dangerous trading situations in order to help reduce risk and increase trader situational awareness

BARUCH COLLEGE / QUANTNET New York, NY
Options Pricing Tool

- Developed an options pricing tool in C++ using object oriented programming, STL, and boost
- Calculated option prices using Black-Scholes, Monte Carlo simulation, and FDM

COMPUTER SKILLS/OTHER

Programming Languages: C++, Java, Python, R
Other Software: Atlassian Suite, Git, Linux, Mathematica, Microsoft Suite, Wekka
Certificates: Baruch College / QuantNet C++ for Financial Engineering - with Distinction
Sports: Competed in Charleston Ocean Racing Association on sailing vessel *Direction* (2014-2019)