Oleg Glotov

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EDUCATION

McMaster University — **Hamilton, ON**
Honours Bachelor of Engineering (Software Engineering) & Minor in Finance — *Expected graduation 2025*
- **Academics:** Cumulative GPA: 3.7/4.0
- **Awards:** Deans' Honour List (2019 – Present)
- **Coursework:** Numerical Methods (A+), Securities Analysis (A-), Algorithms and Software Design (A+), Linear Optimization (A-)

PROFESSIONAL EXPERIENCE

Bank of Montreal Capital Markets — **Toronto, ON**
Quantitative Analyst – Cross Asset Derivatives Desk — *January 2024 – August 2024*
- Implemented and deployed a full-stack Performance Attribution Analysis application utilizing **PostgreSQL**, **Python**, and **React.js** used by Canadian and US based teams
- Produced daily sensitivity reports with **C#** to evaluate existing product baskets' exposure to multiple market shock scenarios
- Improved and automated the quarterly production of a comprehensive report on option risk hedges' performance using **VBA**
- Contributed to the design of new database pipelines and clustering methods, optimizing data processing for trading floor teams, resulting in a **40%** improvement in average query speed

TMK Group — **Moscow, RU**
Summer Intern – Software and Testing Team — *June 2022 – August 2022*
- Optimized **Python** simulation scripts resulting in a **6%** decrease in computation time while allowing better interactivity for the engineering and design teams during all testing phases
- Remodeled oil and natural gas pipeline threaded connections in the **Abaqus FEA** to allow for more efficient stress testing

Sberbank CIB — **Moscow, RU**
Data Science Intern — *June 2021 – August 2021*
- Built credit risk models using logistic regression, random forest, and XGBoost to improve default prediction accuracy
- Developed a **Python** package for data cleaning interpretation, streamlining data preprocessing and enhancing analysis efficiency
- Collaborated with the data engineering team to deploy machine learning models into production, enabling team-wide utilization

LEADERSHIP EXPERIENCE

DeGroote Finance & Investment Council (DFIC) — **Hamilton, ON**
Head, Quant Group — *October 2021 – Present*
- Lead a team of 14 analysts in the development of algorithmic investment strategies for equities, fixed income and cryptocurrencies assets using **QuantConnect**, **Python** and **C#**
- Designed and built a low-latency trading infrastructure using **GO**, which extracts real-time data for research, and supports the implementation of a comprehensive trading and backtesting framework for optimal strategy execution
- Recruited, onboarded, and mentored a team of junior analysts by designing educational materials on quantitative finance principles

CFA Institute Research Challenge — **Toronto, ON**
Quantitative Analyst — *January 2023*
- Performed quantitative equity analysis utilizing DCF, base case analysis, and Brownian motion asset pricing as the leading quantitative analyst on the university's CFA research challenge team
- Collaborated with industry advisors and academic specialists to select the approach for the financial analysis section of the report and led its execution

PROJECTS

Algorithmic Trading Models
Python, C++, QuantConnect, NumPy, Pandas, TensorFlow
- Researched statistical arbitrage models, ranging from short-term technical signals to long-term sentiment-based strategies
- Developed a data-driven investment thesis based on asset cointegration and stationarity to be used on **QuantConnect**
- Implemented and backtested a pair trading strategy leveraging **Python** for a $100k portfolio for ETFs and crypto assets
- Generated an average return of **14.5%** over a 4-month period

AI-Powered Satellite Imagery Labeling Platform
Python, Node.JS, TensorFlow, AWS (EC2, RDS), PostgreSQL
- Built a web-based platform that uses crowd-sourcing and machine learning to label commercially sourced satellite images for specialized use cases (e.g., disaster response, agriculture, and financial analytics)
- Implemented a consensus-based labeling algorithm that merges multiple contributors' annotations, ensuring high data accuracy
- Deployed on **AWS EC2** with **Docker** containerization

SKILLS

- **Programming:** Python · Java · SQL · R · MATLAB · C# · C++ · Excel/VBA · GO · React · kdb+
- **Other Software:** Bloomberg · Git · Docker · Apache Spark · Tableau · AWS · Azure
- **Interests:** Tennis · Rowing · Poker · Quantitative sports betting