

Oleg Glotov

+1 (613) 981-4209 | glotov.com | glotovo@UChicago.edu | linkedin.com/in/olegglotov/

EDUCATION

The University of Chicago

Master of Science in Financial Mathematics

- **Coursework:** Portfolio Theory & Risk Management, Option Pricing, Machine Learning

Chicago, IL

Expected graduation 2026

McMaster University

Bachelor of Engineering in Software Engineering & Minor in Finance (GPA: 3.7/4.0)

- **Awards:** Deans' Honour List (2019 – 2025)
- **Coursework:** Numerical Methods, Securities Analysis, Algorithms and Software Design, Linear Optimization

Hamilton, ON

May 2025

PROFESSIONAL EXPERIENCE

Bank of Montreal Capital Markets

Quantitative Analyst – Cross Asset Derivatives Desk

- Implemented and deployed a full-stack Performance Attribution Analysis application utilizing **PostgreSQL**, **Python**, and **React** used by portfolio managers on Canadian and US cross-asset desks
- Produced daily sensitivity reports with **C#** to evaluate existing product baskets' exposure to multiple market shock scenarios
- Improved and automated 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

Toronto, ON

January 2024 – August 2024

TMK Group

Summer Intern – Software and Testing Team

- 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

Moscow, RU

June 2022 – August 2022

Sberbank CIB

Data Science Intern

- Created 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

Moscow, RU

June 2021 – August 2021

LEADERSHIP EXPERIENCE

DeGroote Finance & Investment Council (DFIC)

Head, Quant Group

- Led 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 low-latency trading infrastructure using **GO** to extract real-time data for research for supporting implementation of comprehensive trading and backtesting framework for optimal strategy execution
- Built a machine learning model to classify newly launched Solana tokens based on first 100 on-chain blocks of data, predicting probability of reaching liquidity thresholds
- Recruited, onboarded, and mentored a team of junior analysts by designing educational materials on quantitative finance principles

Hamilton, ON

October 2021 – May 2025

CFA Institute Research Challenge

Quantitative Analyst

- Led the quantitative equity analysis for the university's CFA Research Challenge team, applying DCF, base case modeling, and Brownian motion pricing methods to develop a comprehensive valuation framework

Toronto, ON

January 2024

PROJECTS

Algorithmic Trading Models

Python, C++, QuantConnect, NumPy, Pandas, TensorFlow

- Researched statistical arbitrage strategies, from short-term technical signals to long-term sentiment-based models
- Implemented and backtested a cointegration-based pairs strategy in **Python** on **QuantConnect** for a \$100k simulated ETF/crypto portfolio, generating **14.5%** return (Sharpe 1.8) over 4 months

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

SKILLS

- **Programming & Systems:** Python, C++, C#, Java, GO, SQL, kdb+, React
- **Libraries/Tools:** NumPy, Pandas, TensorFlow, VBA, Tableau, Docker, Git, AWS, Azure, Bloomberg, QuantConnect
- **Interests:** Tennis, Rowing, Cycling, Chess