

OLIVER DENTON

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WORK EXPERIENCE

Jefferies

Bishopsgate, City of London

Intern – Equity Derivatives Developer (Intern, now Part Time)

Jun 2022 – Present

- Developed a web application to query large data dumps from order management systems by leveraging AWS, reduced the firm's response time to regulatory requests from 3-4 days to a matter of minutes.
- Implemented swaps margin policies/frameworks for risk evaluation and subsequent onboarding of a new client, directly enabling this fund to trade convertible bonds on margin through the prime brokerage desk.
- Optimised securities financing via triparty by enriching and processing SWIFT messages in real-time towards market cut-off points, increasing daily lending volume by an estimated 10%.

Steyn Group

Remote

Data Engineer & Data Analyst – Private Equity & Venture Capital

Nov 2021 – Mar 2022

- Constructed data pipelines using ETL techniques and analysed resulting datasets to unlock new investment opportunities in student accommodation: raised capital in excess of £50M for a new fund.
- Created an automated mining tool for real estate data and built statistical models to analyse how the market changes week over week, used in a capital raise of over £100M.

Defence Science & Technology Laboratory - Ministry of Defence

Porton Down, Salisbury

Intern – Artificial Intelligence Research

Jun 2021 – Sep 2021

- Developed and tested deep neural networks to perform model discovery, uncover trends and insights, and natural language processing (work covered by security clearance).
- Wrote modern, performant, and robust Python and PyTorch to create brand new proof-of-concept generative adversarial networks for image processing/classification and synthetic data generation.
- Communicated and collaborated with multidisciplinary teams of engineers, military advisors, and industry partners. Presented work and ideas on a regular basis.

EDUCATION

University College London (UCL)

MSc Computational Finance

Sep 2022 – Sep 2023

- Modules: algorithmic trading, numerical methods, financial engineering, market microstructure, applied computational finance (C++), blockchain technologies, data science, and advanced machine learning.

University of Sheffield

BSc (Hons) Artificial Intelligence and Computer Science (First Class Honours)

Sep 2019 – Jun 2022

- Relevant coursework: Dissertation project titled 'Inferring what retinal neurons encode using machine learning techniques'.

EXTRACURRICULAR

Twikker Fund, University of Sheffield Investment Society

Head of Defensive Sector & Economic Research, Investment Analyst

Oct 2022 – Jun 2022

- Europe's largest student-run investment fund (circa £220,000 AUM). Managed junior analysts, risk, and developed sound investment strategies generating a return of 14%.
- Researched, analysed, and pitched investments from a variety of asset classes including but not limited to equities, fixed income, commodities, and funds.

SKILLS

Programming Languages:

Python, Java, SQL, C++

Libraries and Frameworks:

PyTorch, Bootstrap, numpy, pandas, flask, AWS

Interests and Hobbies:

Basketball, Hiking, Poker