

Blake Martos

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Expected June 2026*

– **Relevant Courses:** Corporate Financing II; Options and Futures; Advanced Derivatives; Financial Trading Strategies

Department of Economics, University of Waterloo Waterloo, Ontario
Honours Bachelor of Arts, Finance Specialized Economics *Sep 2020 – Apr 2023*

– **Academics:** cGPA 3.85/4.0; President’s Scholarship; Dean’s Honours

– **Relevant Courses:** Machine Learning (A+); Business Finance (A+); Financial Econometrics (A+); Econometrics I/II/III (A+)

INDUSTRY CERTIFICATIONS

– Passed CFA Level I 2024

– FINRA: Securities Industry Essentials (SIE) 2024

PROFESSIONAL EXPERIENCE

Bank of Canada Ottawa, Ontario
Research Assistant – Monetary Policy & Financial Studies *Jun 2023 – Jun 2024*

- Used Python to engineer data pipelines for processing financial data lakes with 100B+ quotes from TMX, CME, Refinitiv, TickData
- Managed the use of financial data lakes, creating custom scripts for 3 departments to assist in research and policy recommendations
- Collaborated with a team of 15 creating a case-based presentation to governing council, resulting in a 25bps raise of the neutral rate

Notable Projects:

Working Paper – Speeches, Press Conferences and Minutes: The International Transmission of Fed Communication

- Analyzed 20+ years of trades at high frequency to comprehend monetary policy between the Bank of Canada and the Fed
- Solely responsible for managing all contents of the paper, from data processing to high-level economic/statistical methods

Staff Analytical Note – How Do Macroeconomic Data Announcements Impact Canadian Assets?

- Independently drafting a note to explore the implications of Canadian and US macro releases on varying asset classes
- Discovered the “surprise” factor can be a significant indicator in determining directionality of yields and exchange rates

TutorTheNorth Waterloo, Ontario
Founder & Calculus Teacher *Jan 2021 – Jan 2024*

- Established a self-developed platform in Sheets to facilitate a matching market for students; connected 100+ students with tutors
- Built a learning package improving the Ontario grade 12 curriculums for university preparation with homework, tutorials, and tests

UBS Canada Toronto, Ontario
Wealth Management Intern *May 2021 – Aug 2021*

- Spearheaded automation of several routine tasks in Excel, through R scripts and SQL, facilitating real-time report generation
- Constructed compliance, trade, chequing, and account reports, guaranteeing accuracy before the publication to clients
- Assisted in the quarterly report to form a department-wide presentation package with updated formats for visuals and tables

EXTRACURRICULAR ACTIVITIES & PROJECTS

Algorithmic Options Trading Waterloo, Ontario
Independent Trader *Nov 2020 – Present*

- Traded \$1M+ of options using volatility metrics, machine learning for flow, greeks, technical analysis and probability distributions
- Developed several algorithmic trading systems (in Trader Workstation and Python) applying APIs to reference inhouse metrics from Interactive Brokers for scenario based trading, creating event-driven portfolios by use of spreads and pseudo dynamic hedging

University of Waterloo Waterloo, Ontario
Economics Society Vice President & Student Mentor *Sep 2021 – Apr 2023*

- Directed communications and hosted events for career pathways in economics, networking and programming tutorials
- Mentored junior economics majors, meeting weekly to prepare for co-op and classes; led study sessions and mock interviews

Finance & Risk Management Student Association *Apr 2021 – Sep 2021*

- Secured undergraduate funding from student association meetings and managed semester-based budgeting

PERSONAL

– **Technical Skills:** Advanced Python, R, VBA, Matlab, SQL, Data Analytics & Visualization, Bloomberg Terminal

– **Interests:** Soccer (Varsity and U16/17 Team Ontario), Mixed Martial Arts Black Belt, Alpine Skiing, Hiking, Card Counting