MATTHEW GILBERT

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Citizenship: U.S. and Canadian

EXPERIENCE

Canada Pension Plan Investment Board Toronto, Canada. March 2013 - December 2016
Quantitative Researcher and Junior Portfolio Manager

Portfolio Management and Research:

- Conduct new research and improve existing models for a systematic strategy (G10 and EMFX) based on macro-economic fundamentals and market insights.
- Manage and monitor the production of alpha models for daily rebalancing.
- Oversee trading of strategy to ensure live performance is consistent with historical backtests.
- Assist Senior Portfolio Manager in monitoring and identifying potential risks not captured by the systematic process, and propose overrides where necessary.

Portfolio Engineering and Construction:

- Designed and implemented a framework to improve the accuracy of historical model simulations (portfolio optimization, futures rolling logic, execution and transaction cost assumptions).
- Rewrote trading strategies as part of team's production rebalancing system overhaul.

FX Trader (Four month secondment):

- Provided firm wide execution services for G10 and EMFX.
- Day-to-day management and execution of forward expirations and position rolls.
- Designed and implemented a tool to help streamline the future rolls.

Canada Pension Plan Investment Board Toronto, Canada. May 2012 - August 2012
Portfolio Engineering Intern

- Designed and improved research and production infrastructure

MetalCraft Marine Kingston, Canada. May 2010 - August 2010
Engineering Design Intern

- Performed feasibility analysis of various construction methods for aluminium fireboats.

EDUCATION

Waterloo University, Waterloo, Canada December 2012
Master of Quantitative Finance. Thesis Paper: An Analysis of Risk Arbitrage Probabilities

Queen's University, Kingston, Canada May 2011
B.S. in Applied Mathematics & Engineering
Keyser Prize: best undergraduate thesis project (Region Tracking Over an Image Sequence)

TECHNICAL STRENGTHS

Computer Languages	Matlab, R, Python. Familiar with SQL, hdf5, bash, Linux, Xpress, Gurobi
Open Source Projects	Author of *pdplb*: python library for pandas and Bloomberg integration
Languages	English, French