MATTHEW GILBERT

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EXPERIENCE

Canada Pension Plan Investment Board March 2013 - Present
Analyst, Global Tactical Asset Allocation *Toronto, Ontario*

- Responsible for rebalancing systematic FX program (G10+EM). Involves monitoring trading signals as well as economic and geopolitical news, verifying model outputs to ensure actual behaviour is consistent with backtested results, and implementing and tracking discretionary overrides where necessary. Had a similar role for Global Equities portfolio previously.
- Worked with Portfolio Manager to test new, and modify existing, value and sentiment based FX trading signals. Validated and integrated new research into live trading environment. Recent projects included: analysing actual factor performance and robustness with respect to assumed and achieved purchase prices (execution slippage) to identify problems with signals for higher turnover trading; researching and implementing a terms of trade based G10 FX value model; implementing and validating several G10 FX carry signal variations.
- Rewrote trading strategies in conjunction with the team's refactoring of the production rebalancing system. New design represented the strategy using a directed graph, implemented in JSON. Design improved transparency of the strategy work flow, flexibility of portfolio construction methodology, operational overhead, and error tracing.

Canada Pension Plan Investment Board May 2012 - August 2012
Intern, Global Tactical Asset Allocation *Toronto, Ontario*

- Backtested and cross-validated output with research results for a currency trading signal which times reversion to a value anchor. Implemented production code.
- Developed functionality of internal univariate backtesting toolbox.

EDUCATION

Waterloo University, Waterloo, Canada *December 2012*
Master of Quantitative Finance
Thesis Paper: An Analysis of Risk Arbitrage Probabilities
Overall GPA: 88%

Queen's University, Kingston, Canada *May 2011*
B.S. in Applied Mathematics & Engineering
Overall GPA: 86%
Keyser Prize for best undergraduate thesis project and presentation
Thesis Paper: Region Tracking Over an Image Sequence

TECHNICAL STRENGTHS

Computer Languages	Matlab, R, Python. Familiar with SQL, hdf5, q, c, bash, Linux
Languages	English, French