MATTHEW GILBERT

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Citizenship: U.S. and Canadian

EXPERIENCE

Canada Pension Plan Investment Board   Toronto, Canada. March 2013 - Present

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
Languages	English, French