MATTHEW GILBERT

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EXPERIENCE

Canada Pension Plan Investment Board February 2015 - Present
Portfolio Management and Research Associate, Global Tactical Asset Allocation *Toronto, Ontario*

- Research new systematic alpha models and tune existing models, primarily in G10 and EM FX.
- Work with Portfolio Manager to identify upcoming risks which are not captured by the systematic process. These risks are dealt with using a combination of risk reducing discretionary overrides and modifications to the alpha models depending on circumstances.
- Periodically review out of sample performance of models to ensure consistent with expected performance given historical backtest results.
- Analyze statistics such as portfolio turnover, signal correlations and performance net of tcosts.

Canada Pension Plan Investment Board October 2014 - February 2015
FX Trader, Global Capital Markets *Toronto, Ontario*

- Provided firm wide execution services in G10 and EM FX with a focus on G10. Managed forward expirations and position rolls.
- Designed and implemented tool for monitoring upcoming expirations of futures and forward contracts.

Canada Pension Plan Investment Board March 2013 - October 2014
Portfolio Engineering Analyst, Global Tactical Asset Allocation *Toronto, Ontario*

- Rebalanced systematic FX program (G10+EM). Involved monitoring trading signals, incoming model data feeds and upcoming market events. Implemented and tracked discretionary overrides where necessary. Carried out 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. Projects included: implementing several variants of G10 FX momentum signal; researching and implementing a terms of trade based G10 FX value model; implementing and validating several G10 FX carry signals.
- Rewrote trading strategies as part of team's production rebalancing system overhaul. 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 and error tracing.

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