

MATTHEW REITER

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EDUCATION

University of Oxford	Oxford, United Kingdom
<i>MSc in Mathematical and Computational Finance</i>	09/2020 – 07/2021
Courses	Stochastic Control, Stochastic Volatility, Asset Pricing, Numerical Methods, Market Microstructure
University of Toronto	Toronto, Canada
<i>BASc in Engineering Science with Honours</i>	09/2015 – 06/2020
Grade	3.93 / 4.00 (Major GPA), 3.76 / 4.00 (Cumulative GPA)
Courses	Stochastic Calculus, Probability and Statistics, Real Analysis, ODEs & PDEs, Machine Learning

PROFESSIONAL EXPERIENCE

National Bank Financial	Toronto, Canada
<i>Summer Analyst, FX Sales & Trading</i>	05/2020 – 08/2020

- Designed and implemented an order flow predictive model that captured the direction of trades between half-hourly USDCAD fixings with a recall score exceeding 60%; the results motivated pricing optimization up to half a point.
- Investigated quantitative trading strategies for electronic market making on the CME; the analysis complemented the desk's initial launch of trading on the exchange.
- Delivered a new reporting dashboard that tracked the desk's performance autoquoting incoming client RFQ's; the dashboard increased the visibility of the sales desk towards client behaviour on electronic channels and directly facilitated revenue maximization discussions based on price sensitivities.
- Supported FX sales with option pricing/structuring and the tailoring of hedging/restructuring strategies focused on the needs of clients; pitches contributed to a live pipeline of new trades and derivatives origination.
- Developed Python pricing libraries for FX options/derivatives that was primarily used to calculate VaR; the library enabled efficient risk computation when compared to the Excel-based pricing tool that the sales desk previously used.

Royal Bank of Canada	Toronto, Canada
<i>Enterprise Market Risk Analyst, Capital Markets Risk Management</i>	09/2018 – 05/2019

- Performed daily backtesting for VaR models with accountability for correcting model deficiencies and communicating results with stakeholders; the engagement led to results being published in RBC's 2018 Q4 Pillar 3 disclosure.
- Contributed to the strategic planning and implementation of the new in-house risk aggregation engine by creating automated reconciliation reports against the trading/banking book repository; the reports identified areas of improvement to better position the Market & Counterparty Credit Risk function under FRTB.

RESEARCH EXPERIENCE

Centre for Management of Technology and Entrepreneurship	Toronto, Canada
<i>Prof. Y. Lawryshyn, University of Toronto</i>	<i>Thesis Project: 09/2019 – 05/2020</i>

- Under the program requirements for the BASc in Engineering Science, University of Toronto.
- Deep Reinforcement Learning (A3C) to target VWAP execution, in partnership with the Royal Bank of Canada.

Research Group of Stochastic Analysis	Osaka, Japan
<i>Prof. M. Fukasawa, Osaka University</i>	<i>Research Project: 05/2019 – 08/2019</i>

- Optimal liquidation under a transient price impact model; analytical formulation and numerical optimization.
- Sponsorship from the Engineering Science Research Opportunities Program (ESROP) and funding from the Mitacs Globalink Research Award.

SKILLS AND INTERESTS

Technical Skills	Bloomberg Professional, Unix, Riskwatch, Sophis, Sungard
Programming	Python, R, SQL, MATLAB, C, C++, C#, Java, VBA
Activities	Recreational Sailing, Fly Fishing, Cycling