

JEFFERSON N. GLAPSKI, M.B.A.

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QUANTITATIVE FINANCE EXPERT

PROCESS ORIENTED • ANALYTICAL APTITUDE • COMPUTER SKILLS • INTERNATIONAL EXPERIENCE

Results-oriented investment professional with more than 17 years of progressive experience. Well-developed decision making skills complimented with superb technical and tactical skills, with the following areas of expertise:

- Risk Management
- Quantitative Analysis
- Treasury Management
- FX
- Asset / Liability Management
- Financial Engineering
- VAR
- Fixed Income
- Portfolio Optimization
- Volatility
- Econometrics
- Natural Gas

PROFESSIONAL EXPERIENCE

ALBERTA INVESTMENT MANAGEMENT CORPORATION

2010 – present

Manager, Treasury Administration, 2010 – present

Edmonton, Alberta

- Facilitated adoption of State Street Cash Manager, leading to the adoption of an automated electronic medium replacing an antiquated paper system, resulting in quicker and more accurate wires with fewer rejections
- Fashioned strategic short- and long-term growth document for Treasury, identifying current shortcomings and advocating effective solutions and framework
- Led project to enhance collateralization process, leading to more economic methods

N&NG RISK MANAGEMENT INC.

2007 – present

President, 2007 – present

Calgary, Alberta

- Developed systematic, quantitative and risk-based approach to trading commodity futures, resulting in better risk measurement and risk-adjusted returns.
- Created proprietary software for proprietary trading system which was utilized

BP CANADA ENERGY

2005 – 2009

Contractor, 2007 – 2009

Calgary, Alberta

- Enabled client to upgrade software by troubleshooting inconsistencies during software testing, allowing new software to be adopted, which sped up valuation
- Conceived new suite of analytical risk tools for accurately and quickly measuring the risk of various natural gas trading portfolios resulting in better risk/reward characteristics
- Compiled NYMEX and ICE gas databases for client which helped meet regulatory requirements

Portfolio Analytics Analyst, 2005 – 2007

- Originated automatic natural gas risk reporting process, including VAR, position, option, MTM and market reports, resulting in greater accuracy, timeliness and variety of risk reporting.
- Produced several tools to measure various risk scenarios, including several real-time trading tools, allowing traders to manage their books' risk more effectively.

- Calculated principal components of natural gas prices, allowing risk models to finish calculations more quickly.

BANK OF BERMUDA

2001 – 2004

VP, Senior Asset / Liability Analyst, 2001 – 2004

Hamilton, Bermuda

- Formulated fixed income strategy, which increased corporate earnings by \$3 million.
- Initiated fully-automated interest rate risk reporting process and performance attribution of externally managed portfolio.
- Fashioned department site on corporate intranet, providing quicker access to more detailed data.

CANADA TRUST

1994 – 2000

Portfolio Investment Strategist, 1998 – 2000

Toronto, Ontario

- Managed a tax-advantaged asset purchase, realizing a 190 b.p. pick-up over similar credits.
- Instituted fixed income investment strategy for clients utilizing a unique methodology for optimizing portfolios resulting in higher return, lower risk portfolios.
- Designed fully-automated interest rate risk valuation and reporting process, eliminating manual effort to produce reporting and making reporting more timely and accurate.

Treasury Risk Position Manager, 1996 – 1998

- Authored automated market information download from Bloomberg, facilitating more accurate and consistent valuation and reducing manual workload by 95%.
- Developed, operated and automated process for measuring the credit exposure of derivatives and marketable securities, spearheading the quantitative management of counterparty risk.
- Constructed reporting of derivatives across various expiration dates and strike prices, inducing more accurate hedging and thorough management of option risk.

Senior Treasury Analyst, 1994 – 1995

- Demonstrated the option-adjusted, fully-hedged unprofitability of adjustable rate mortgages, which led to the divestiture of First Federal Savings & Loan (U.S. \$620 million).
- Automated process for producing interest rate risk position, increasing reporting frequency to daily from weekly and reducing hedge errors and manual effort dramatically.
- Estimated principal components of Canadian bond market, bettering the statistical understanding of bond market movements and simulations.

Financial Analyst, 1994

- Devised asset / liability reporting of interest rate risks, reducing interest rate risk and making risks transparent.
- Founded and oversaw the microcomputer processes for valuation of balance sheet, which increased the timeliness and accuracy of valuations and reduced manual workload 95%.

ASSET / LIABILITY MANAGEMENT GROUP

1994

Financial Analyst

Toronto, Ontario

- Launched interest rate risk reporting for a client, helping to identify unprofitable mortgage underwriting and substantial mortgage commitment interest rate risks.

NICHOLS APPLIED MANAGEMENT

1993

Research Analyst

Edmonton, Alberta

- Authored econometric model of Canadian MBS prepayments for A/LMG, contributing to the first ever sale of excess-servicing in the Canadian market.

EDUCATION

University of Alberta, School of Business Master of Business Administration	1993
University of Alberta, Faculty of Arts Bachelor of Arts Economics	1991

COMPUTER SKILLS

EXCEL • WORD • POWERPOINT • PUBLISHER • FOXPRO • SQL • ACCESS
SAP BUSINESSOBJECTS • VISUAL BASIC • HTML • QRM
SUNGARD ANALYTICS • FINCAD • FEA • BONDCALC • BLOOMBERG
SHAZAM • SPSS • SAS • MATLAB • LIANJA • GIMP

LEADERSHIP

Calgary Gators Football Society, Treasurer	2006-2010
Bermuda Flag Football League, Founder & President	2003-2004
University of Alberta Objectivist Society, Founder and President	1990-1991