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PROFILE

Several years of progressive experience in the investment industry, with expertise in:
Investment Management
Financial Engineering
Natural Gas Trading

A creative problem solver and lateral thinker with strong analytical skills

A systematic thinker with a strong process orientation

PROFESSIONAL EXPERIENCE

BP CANADA ENERGY PORTFOLIO ANALYTICS DEPARTMENT

2005 – present

Portfolio Analytics Analyst, 2005 – present

- Created comprehensive and automatic natural gas trading risk reporting process, including VAR, position, option, MTM and market reports. This resulted in greater accuracy, timeliness and variety of risk reporting, as the automated processes allowed leverage in easily creating specific and detailed reporting.
- Produced several tools to measure various risk scenarios, including several real-time trading tools. This allowed traders to manage their trading books' risk more effectively.
- Calculated principal components of natural gas prices, allowing risk models to finish calculations more quickly.
- Verified option pricing in traders' models, ensuring accurate volatility inputs and pricing.

BANK OF BERMUDA ASSET / LIABILITY MANAGEMENT DEPARTMENT

2001 – 2004

VP, Senior Asset / Liability Analyst, 2001 – 2004

- Created fully-automated interest rate risk reporting process and performance attribution of externally managed portfolio.
- Helped formulate fixed income strategy, which increased corporate earnings by several million dollars.
- Managed department web site on corporate intranet, providing quicker access to more detailed information.

CANADA TRUST TREASURY DEPARTMENT

1994 – 2000

Portfolio Investment Strategist, 1998 – 2000

- Led the creation and implementation of fixed income investment strategy for clients utilizing a unique methodology for optimizing portfolios resulting in higher return, lower risk portfolios.
- Created fully-automated interest rate risk valuation and reporting process, eliminating manual effort to produce reporting and making reporting more timely and accurate.
- Managed a tax-advantaged asset purchase of loans, realizing a 190 b.p. pick-up over similar credits.
- Cultivated close client relationships, and systematically organized all account contacts, responsibilities and projects, permitting many synergies to be realized.
- Attributed performance of liabilities for pension plan, letting the plan be immunized.

Treasury Risk Position Manager, 1996 – 1998

- Developed, operated and automated process for measuring the credit exposure of derivatives and marketable securities, spearheading the quantitative management of counterparty risk.

- Refined, employed and streamlined process for investigating the most efficient funding alternatives for mortgages, cutting the costs of funding assets.
- Created reporting of commitment put option portfolio and mortgage prepayment call portfolio exposures across various expiration dates and strike prices, inducing more accurate hedging and thorough management of interest rate risk.
- Built yield curve and FX forward rate curves by automatic download from Bloomberg, facilitating more accurate and consistent valuation and reducing manual workload by 95%.
- Assembled processes to price the fully option-adjusted value of various retail products, which advanced product design and the underwriting of more profitable products.
- Valued investment certificates and mortgages, generating more profitable sales or purchases.

Senior Treasury Analyst, 1994 – 1995

- Integral in demonstrating the option-adjusted, fully-hedged unprofitability of adjustable rate mortgages, which led to the divestiture of First Federal Savings & Loan (U.S. \$620 million) and better command of consolidated interest rate risk.
- Automated process for producing interest rate risk position, increasing reporting frequency to daily from weekly and reducing manual effort dramatically.
- Estimated principal components of Canadian bond market, bettering the statistical understanding of bond market movements and simulations.
- Produced mark-to-market valuations for mortgage pension, mortgages and mortgage-backed securities (MBS), ensuring more lucrative transactions.
- Created gross margin reporting, commitment pricing and cost of funds studies, furthering profitable underwriting of retail products.

Financial Analyst, 1994

- Developed asset / liability reporting of on- and off-balance sheet interest rate risks, the basis for day-to-day management of the Canada Trust balance sheet (~\$45 billion assets). This increased the efficacy of interest rate risk management, reducing interest rate risk and making risks transparent.
- Created and oversaw the microcomputer processes for valuation of balance sheet, which increased the timeliness and accuracy of valuations and reduced manual workload 95%. This led to consolidated measurement of balance sheet interest rate risks and better asset / liability management.
- Updated prepayment model, allowing more timely valuations of mortgages and MBS.

ASSET / LIABILITY MANAGEMENT GROUP

1994

Financial Analyst

- Constructed 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

- Developed econometric model of Canadian MBS prepayments for the Asset / Liability Management Group, contributing to the first ever sale of excess-servicing in the Canadian market.

SKILLS

- Expert at using office software such as Microsoft Office or OpenOffice.
- Adept at utilizing database software such as FoxPro or statistical software like Shazam.
- Able to program in the following languages: FoxPro, SQL, Bloomberg, Visual Basic, HTML.

EDUCATION

Master of Business Administration (Finance), 1993
University of Alberta
8.1/9.0 GPA (equivalent to 3.73)

Bachelor of Arts (Economics), 1991
University of Alberta