

MO RAHMANI, CFA

(MA, MSc)

Senior Quantitative Investment/Research Professional

DETAILS

ADDRESS

1479
Islington Ave,
M9A3L4,
Toronto, ON
Canada

PHONE

(647)964-6134

EMAIL

mr.mh.rahmani
@gmail.com

PROFESSIONAL SUMMARY

Senior investment research professional with 10+ years across multi-asset management, quantitative research, and macroeconomic analysis at leading Canadian asset managers. Specializes in strategic and tactical asset allocation, return forecasting, and risk analytics — translating complex quantitative work into executive-ready insight and actionable portfolio recommendations. CFA charterholder with dual master's degrees and deep technical fluency in Python, VBA, SQL, and advanced Excel; proven record of building forecasting frameworks and factor models and of leading specialized analytics teams.

CORE COMPETENCIES

Asset Allocation: Strategic & tactical allocation · capital market inputs & return forecasting · portfolio construction & optimization

Quantitative Research: Factor modeling & signal generation · time-series forecasting & nowcasting · PCA / dimensionality reduction · machine learning (LSTM, XGBoost, Random Forests)

Risk Analytics: VaR · drawdown · historical scenario analysis · exposure, limit & P&L monitoring · attribution

Technical: Python · VBA · SQL · advanced Excel (macros) · back-testing & optimization software

Leadership & Communication: Cross-functional stakeholder engagement · technical team leadership · executive & board-level reporting

PROFESSIONAL EXPERIENCE

CI GAM – Multi-Asset Management Group

Toronto, Canada

Senior Research Analyst

2022 - Now

- Led strategic asset allocation research across equities, currencies and private assets
- Aligned internal PM views with external strategies and data sources to maintain consistent multi-mandate asset allocation
- Developed forecasting & nowcasting frameworks and analytical dashboards across equities, currencies, commodities, and alternatives to guide allocation
- Engineered AI currency forecasts using linear models and ML (LSTM, XGBoost, Random Forests)
- Led a 3-person ML team to develop news-sentiment time-series model to generate market signal
- Built end-to-end PMI forecasting pipeline, sampling over 100,000 variables to optimize predictions
- Applied advanced neural networks and statistical insights to design and fine-tune quant models
- Architected a 4-pillar factor model integrating fundamentals, valuation, liquidity, and technicals
- Designed a self-adjusting regression framework to reconcile expected and realized YoY returns
- Programmed S&P 500 options back-testing, optimizing distance parameters for spread selling
- Restructured research data architecture, centralizing in-house time-series into scalable SQL solution
- Utilized PCA on high-volume time-series for complex dimensionality reduction & signal extraction

Proprietary Investment Fund (VCMGAM) – Multi-Asset Strategies

Toronto, Canada

Quantitative Researcher

2020 - 2022

- Designed systematic strategies (leveraging PCA, mean reversion and stochastic processes)
- Engineered Python reporting for exposures, limits, and P&L oversight
- Implemented VaR/drawdown/historical scenario analytics
- Delivered segmented performance insights and risk remediation plans
- Integrated alternative datasets (news/sentiment) to enhance forecasting

RBC Global Asset Management

Toronto, Canada

Analyst, Fixed Income and Currencies

2017 – 2019

- Produced real time risk/liquidity analytics and desk dashboards (carry, FX models, attribution analysis) to support PM decisions
- Operationalized market assumptions into executable tilts and hedges in partnership with PMs, research, and risk/analytics teams
- Prepared concise market & portfolio updates for desk heads
- Improved Standardization and timeliness of communications

MO RAHMANI, CFA

(MA, MSc)

Senior Quantitative Investment/Research Professional

DETAILS

ADDRESS

1479
Islington Ave,
M9A3L4,
Toronto, ON
Canada

PHONE

(647)964-6134

EMAIL

mr.mh.rahmani
@gmail.com

PROFESSIONAL EXPERIENCE - Continued

Securities & Investment Management Association (formerly IFIC)

Toronto, Canada

Senior Analyst, Research and Statistics

2015 – 2017

- Owned production of industry dashboards and mutual fund trend analytics
- Advised leadership and external stakeholders on KPI drivers
- Directed data governance and automated reporting pipelines
- Improved integrity and timeliness across recurring publications
- Presented methods and insights to senior stakeholders
- Mentored junior analysts and elevated team standards

Sea Breeze Power Corporation

Vancouver, Canada

Energy Economist

2012 – 2015

- Built valuation models (DCF, Monte Carlo, optimization) for renewable projects
- Prepared board-ready investment cases and forecasts
- Developed predictive time-series models for commodity prices (natural gas/power)
- Contributed to financial projections and scenario analysis across the development pipeline.

South Pole Corporation

Zurich, Switzerland

4-months Internship in project management

2011

EDUCATION AND CREDENTIALS

CFA Charterholder — CFA Institute

2017

Master of Arts (MA), Economics — Simon Fraser University

2012

Master of Science (MSc), Energy Science & Technology — ETH Zurich

2011

Bachelor of Science (BSc), Mechanical Engineering — University of Tehran

2008

SELECTED TECHNICAL TRAINING

Quantitative Finance: PCA for trade structuring · stochastic models (Ornstein–Uhlenbeck, Vasicek)
· relative-value & mean-reversion modeling · Portfolio Construction & Analysis with Python (Intro & Advanced)

Machine Learning & Data: Neural Networks & Deep Learning, Hyperparameter Tuning, Structuring ML Projects (DeepLearning.ai) · Applied ML in Python (U. Michigan) · Databases & SQL (IBM)

ACHIEVEMENTS

- Ranked 407 out of 0.5 million participants (99.9 percentile) in national entrance exam for universities in Iran
- Graduate of the National Organization for Development of Exceptional Talents (NODET) in Iran

INTERESTS

- Competitive basketball player (former varsity athlete)
- Intellectual podcasts in economics, science, philosophy & history