Matthew E. Abroe
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Education

Ph.D.	Physics	University of Minnesota	2004
B.S.	Physics, *Magna Cum Laude*	Loyola University	1998

Pine River Capital Partners

- Portfolio Manager Nov 2021 – present
- Lead team managing fixed income relative value fund, with a primary focus on inflation linked products in developed m

Millennium Capital Partners

- Senior Portfolio Manager May 2019 – Nov 2021
- Lead team managing fixed income relative value fund, with a primary focus on inflation linked products in developed markets.

Garda Capital Partners *(formerly Black River Asset Management)*

- Portfolio Manager Dec 2008 – Feb 2018
  - Lead portfolio manager of inflation linked portfolio in income relative value hedge fund. Managed a team of three investment professions. Lead portfolio manager for Garda Inflation Opportunity Fund, which provided levered exposure to TIPS index plus alpha.
- Quantitative Analyst May 2004 – Dec 2008
  - Built systems and derivative pricing models for fixed income relative value hedge fund. Developed financial models for pricing and risk of interest rate derivatives, inflation derivatives, and fixed income volatility.

NASA Goddard Space Flight Center

- Summer School in High Performance Computational Physics, summer 2003
- Developed massively parallel techniques and algorithms in computational physics.

Volunteering

- University of Minnesota School of Physics Career Advisory Board
- University of Minnesota School of Mathematics MCFAM Advisory Board