

GONTRAN de QUILLACQ

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Legal consultant / expert witness, hedge fund co-founder, business development

PROFESSIONAL ACCOMPLISHMENTS

CLINTON - QUANTITATIVE MACHINE LEARNING, New York 2017 - Pst

Co-founder: CQML deploys the latest machine learning techniques in an alpha factory, implementing a market-, subindustry- and factor-neutral multi-strategy global equity portfolio.

- *Responsibilities*: quantitative research, business development, capital raising.

NAVESINK INTERNATIONAL, Fair Haven, NJ 2016 - Pst

Founder & Managing Partner: built an advisory firm for the alternative investment industry, providing due diligence on strategies and senior investment personnel (portfolio managers, quants, analysts, C-levels).

Expert Witness / legal consultant: portfolio management, derivatives, quantitative strategies, compensation.

- *Practice areas*: litigation, securities/financial fraud, alternative dispute resolution.
- *FINRA*: non-public arbitrator.

IJC PARTNERS / IJC ASSOCIATES, New York 2014-15

Head of Quantitative & Risk Practice: built a new practice, leveraging my investment experience, technical competence, professionalism and extensive network.

- *Due diligence*: wrote detailed reviews of strategies, risks and senior investment principals.
- *Client development*: brought in numerous top hedge fund clients.

THE ATLANTIC GROUP, New York 2013

Head of Research.

HSBC, Structured Equities, New York 2007-12

Portable Alphas: built a quantitative equity strategy and its distribution business.

- *Framework*: negotiated objectives & resources with the main stakeholders.
- *Academic research*: reviewed the investment and academic literatures, selected the research field.
- *Infrastructure*: selected & implemented a solid bias-free back-testing infrastructure. Obtained clean data.
- *Alpha Modeling*: selected fundamental factors based on both 'good sense' and back-tested performance. Checked robustness, turnover, liquidity, running costs, overall performance and risks (~13%/y, 0.85 Sharpe).
- *Audit*: selected 3rd party providers for independent back-testing and on-going calculation.
- *Pre-distribution*: wrote sales materials. Advertised the product internally. Elicited feedback and expected volumes.
- *Approval*: assessed profitability & risks, planned the business, supported the project, obtained approvals.

Non-standard products: created multi-asset products to answer client requests.

Correlation exotics: turned around a desk **from loss-making to \$85m/year**.

- *Business review*: Identified the main causes of risks & losses. Solved them progressively.
- *Flow trading*: Efficiently priced, executed and risk-managed a worldwide flow of exotics.

Market access: built a market access activity, spanning North & South America.

- *Client animation*: market investment notes, trading axes, strategy recommendations, global RFQs.
- *Investment studies*: asset allocations, transaction cost analysis, proxy baskets, portfolio construction / transitions...
- *Swaps*: turned a repo model into an automated activity, catching the eye of the global IT management.
- *Large passive indexing*: long and reverse, optimized for rebalancing, CorpActs, lending, tax, cash balance.
- A presence recognized by clients, brokers and competitors. Growth, hiring trader and sales.

NOMURA, New York 2006

Co-Head of Equity Derivatives Trading: gave a new impetus to an existing international flow activity.

- *Increased research content*: leveraged Nomura's sell-side strategy research & various academic papers.
- *New prop strategies*: skew inspired event arbitrage, earnings surprises, quantamental long-shorts...
- *New horizons*: a global/144A shelf, S&P options, variance swaps.
- *Team management*: Improved the team cohesion, rewarded and pruned, induced a result-oriented culture.

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| TYKHE CAPITAL, New York | 2004-05 |
| <u>Quantitative Researcher & Portfolio Management</u> : diversified the business mix by researching new strategies. | |
| <ul style="list-style-type: none"> • <i>Quantitative research, structure arbitrage (credit vs. equity vol)</i>: infrastructure, data collection, alpha-modeling. • <i>Portfolio Management</i>: convertible bonds, credit derivatives, options. | |
| LEHMAN BROTHERS, London | 2000-03 |
| <u>Research, Structuring & Trading</u> : built a multi-strategy platform. \$70 Mn /year , half of the European ED franchise. | |
| <ul style="list-style-type: none"> • <i>Portable Alphas / Smart Betas</i>: conceived the market's first 'strategy derivatives'. \$1bn AUM reached in 6 months. • <i>Structured notes</i>: over 200 notes per year, rich in investment research content, or tailor-made upon client requests. • <i>Access products</i>: global indices, dynamic swaps, yield enhancement, ETFs, EFPs, reshuffles... • <i>Technological advances</i>: algorithmic trading machines, pricers, automated CorpActs... • Creativity, "I can" attitude, customer friendliness, recurrent clients, top reputation. Trained traders. | |
| SOCIÉTÉ GÉNÉRALE, London | 1995-00 |
| <u>Statistical arbitrage</u> : reviewed academia, built systems, back-tested, defined risks, implemented strategies. | |
| <u>Index arbitrage</u> : London's undisputed leading FTSE arbitrageur. GBP 22 Mn/year (four times target). | |
| <u>Option trading</u> : stock & index vanilla and warrants. | |
| <u>Intern</u> : developed a commodities exotic pricing model. | |
| VARIOUS UNIVERSITIES, Paris | 1993-95 |
| <u>Professor assistant</u> : taught and examined physics & electrical engineering at under- and post-graduate levels. | |
| 511^{ème} REGIMENT DU TRAIN, Auxonne | 1991 |
| <u>Commanding Officer</u> : commanded a transportation platoon at the time of the 1 st gulf war. 1 st lieutenant. | |
| ACADEMIA | |
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| HEC, Paris | 1994-95 |
| <u>HEC diploma / MS Management</u> : 5-year degree from Europe's leading business school. Honors. | |
| UC BERKELEY, Berkeley, CA | 1993 |
| <u>Visiting Scholar</u> : theoretical automation / differential algebra. | |
| SUP'ÉLEC, Paris | 1993 |
| <u>PhD classes</u> : doctoral degree (DEA) in electrical engineering & signal treatment. Honors. | |
| STANFORD RESEARCH INSTITUTE (SRI Int^{al}), Paolo Alto, CA | 1992 |
| <u>International Fellow</u> : atomic physics / multi-photon photoionization. | |
| ECOLE NORMALE SUPERIEURE, Lyon | 1989-92 |
| <u>MS theoretical physics / "Ancien Élève"</u> : ranked fifth best "small university" in Times Education, the ENS-Lyon offers world-class academia & research centers to 120 junior professors per year. Ranked third at admission. Honors. | |
| <ul style="list-style-type: none"> • <i>Oliver Lodge Laboratory</i>, Liverpool, UK, research intern, nuclear physics. | |
| ECOLE D'APPLICATION DU TRAIN, Tours | 1990 |
| <u>Military academy</u> : 3 rd lieutenant. | |
| LYCEE FAIDHERBE, scientific undergraduate studies (CPGE). | 1986-89 |

MISCELLANEOUS

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| Registrations | SFA: General Representative. FINRA: series 7, 63 & 55 (expired). Eurex, Xetra, EuroNext, Saxess (Swiss & Virt-X), StockholmBorsen, HEX: registered trader. |
| Honors | Gold medal, Chemistry Olympiads, 1986. |
| Computing | MatLab, R, LINUX/UNIX, C++, Factset, Barra, SQL, vba, webmaster. |
| Languages | Dual language, culture & nationality French/US. German. |
| Member, panelist | IAQF, QWAFAPFEW, SQA, PRMIA, GARP, FENG, MENSA. |