

PROFESSIONAL ACCOMPLISHMENTS

QUANTITATIVE MACHINE LEARNING – CLINTON GROUP, New York 2017 - Pst

Co-founder: brought an investment strategy to market in less than a year. Sourced two partners (\$120 & \$200 M, working capital) through direct calls, budgeted cash-flows, researched and built research programs with ivy-leagues.

QML deploys the latest machine learning techniques in alpha-modeling, implementing a market-neutral, industry-neutral and factor-neutral multi-strategy portfolio in global equities.

NAVESINK INTERNATIONAL, Fair Haven, NJ 2016 - Pst

Founder & Managing Partner: built an investment advisory firm, providing due diligence of strategies and investment personnel (portfolio managers, quants, analysts, C-levels) to top-tier asset managers and hedge funds.

Legal consultant / expert witness: offered plaintiff and defendant attorneys analysis, reports, deposition, mediation/arbitration or trial testimony. A token of credibility and trustworthiness for any business partner.

- *Expertise*: investment & trading, securities & derivatives, risks, portfolio management, compensation.
- *Practice areas*: litigation, securities/financial fraud, alternative dispute resolution,
- *Arbitration*: 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.

Head of Practice: built an investment and risk practice, leveraging my investment experience, my professionalism and ever-growing network. Attracted the attention of major investment firms and main competitors.

- *Due diligence*: Considered an ‘outsourced CIO’ for the quality of my reviews on strategies and principals.
- *Client development*: brought in top clients with direct calls, instilling confidence with credibility & work quality.

THE ATLANTIC GROUP, New York 2013

Head of Research: identified and interviewed the best professionals of their asset class for top-tier investment firms.

HSBC, Structured Equities, New York 2007-12

Market access: built a market access activity, spanning North & South America, then solved numerous client issues.

- *Swaps*: turned a repo model into an automated trading activity, catching the eye of the global IT management.
- *Client animation*: wrote investment notes, trading axes, strategy recommendations. Managed global RFQs.
- *Client studies*: answered requests on allocations, cost analysis, proxy baskets, portfolio construction / transitions...
- A presence recognized by clients, brokers and competitors. Growth, hiring trader and sales.

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.

Portable Alphas: built a quantitative equity strategy and its distribution business to answer sales’ innovation request.

- *Framework*: negotiated objectives & resources with the main stakeholders.
- *Alpha modeling*: reviewed academic literature, built infrastructure, obtained & cleaned data, selected factors through extensive back-tests, controlling for bias, robustness, turnover, liquidity, trading costs and risks.
- *Audit*: selected 3rd party providers for independent back-testing, on-going calculation and return confirmation.
- *Pre-distribution*: wrote sales materials, advertised the product internally, elicited feedback and estimated volumes.
- *Approval*: assessed profitability, business risks, distribution plans. Presented the project and obtained senior approval.

Non-standard products: answered client requests with tailor-made investment structures.

NOMURA, New York 2006

Co-Head of Equity Derivatives: refurbished a flow of semi-exotics, by leveraging strengths and adding innovations.

- *Team management*: Audited regular losses, added procedures, grew a result-oriented culture and team cohesion.
 - *New prop strategies*: skew inspired event arbitrage, earnings surprises, quantamental long-shorts, variance swaps.
 - *New factors of success*: leveraged Nomura’s strong investment research, implemented a global/144A shelf.
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TYKHE CAPITAL, New York	2004-05
<u>Quantitative Researcher & Portfolio Management</u> : diversified a concentrated business mix by adding 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, macro views. 	
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 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 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.	
<u>EDUCATION</u>	
HAUTES ETUDES COMMERCIALES (HEC), Paris	1995
<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.	
ECOLE SUPERIEURE D'ELECTRICITE (SUP'ÉLEC), Paris	1993
<u>PhD classes</u> : doctoral degree (DEA) in electrical engineering & signal treatment. Honors.	
STANFORD RESEARCH INSTITUTE (SRI Int^{al}), Palo Alto, CA	1992
<u>International Fellow</u> : atomic physics / multi-photon photoionization.	
ECOLE NORMALE SUPERIEURE DE LYON, Lyon	1992
<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 (classes préparatoires).	1989

MISCELLANEOUS

Registrations	SFA: General Representative. FINRA: series 7, 63 & 55 (expired), non-public arbitrator. 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, QWAFEFW, SQA, PRMIA, GARP, FENG, MENSA.