

GONTRAN de QUILLACQ

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Investment consultant, expert witness

Securities, derivatives, portfolio management, alternative investments

■ PROFESSIONAL EXPERIENCE

NAVESINK INTERNATIONAL, Fair Haven, NJ

2015 - Present

LEGAL CONSULTANT / EXPERT WITNESS / ARBITRATOR: retained by prominent law firms in complex and high-stake litigation for my deep investment experience, successful testimonies and impeccable background. Provide analysis, report, deposition/testimony for plaintiffs and defendants in cases related to fraud, losses, market manipulation, inappropriate use of derivatives or employability in the financial industry.

ANKURA (NAVIGANT), AFFILIATED CONSULTANT: Ankura is a global expert services firm providing its clients unparalleled insight and experience across a wide range of economic, governance, and regulatory challenges.

BARRINGTON FINANCIAL CONSULTING GROUP, AFFILIATED CONSULTANT/EXPERT: Barrington Financial provides legal services for law firms, federal and state regulatory agencies, and public defenders in matters involving securities and insurance, in both civil and criminal cases, concerning SEC, FINRA, NFA, DOJ and state securities & insurance regulators.

INVESTMENT CONSULTING: 25 years of direct portfolio management at top-tier financial institutions providing family offices, fund-of-funds and fund managers the quantitative and qualitative skills they need to construct, review, select, monitor or explain alternative and quantitative investments.

QUANTITATIVE MACHINE LEARNING, New York, NY

2017

CO-FOUNDER: QML delivered a market-neutral, industry-neutral and factor-neutral multi-strategy portfolio in global equities using the latest machine learning techniques in alpha-modeling.

- **CAPITAL RAISER:** Leveraged a network of 15,000 financial professionals and sourced over \$300 Mn of investments and \$1Mn working capital through direct calls and investor presentations.
- **COO:** brought QML from concept to market in less than a year, handling issues from menial to strategic.
- **STRATEGIST:** researched quantamental strategies in QML's proprietary research & scripting platform.

THE ATLANTIC GROUP, IJC PARTNERS, IJC ASSOCIATES, New York

2013-2015

HEAD OF RESEARCH: leveraged a deep market experience, professionalism and an ever-growing network into identifying and interviewing the best investment professionals for top-tier asset managers & hedge funds. Ranked an 'Outsourced CIO' and a top analyst for the quality of my reviews on strategies and principals.

HSBC, New York

2007-2012

SENIOR VICE-PRESIDENT, STRUCTURED EQUITIES

HEAD, DELTA ONE, AMERICAS: mined data, built an automated swap activity, catching the attention of clients, brokers, competitors, senior and global IT managements. Fielded client requests on allocations, cost analysis, proxy baskets, portfolio construction / transition. Authored investment notes, trading axes, and strategy recommendations. Managed global RFQs.

CO-HEAD, CORRELATION EXOTICS: transformed a trading desk from loss to a profitability of \$85 Mn/y. Conducted business reviews, identifying primary contributors to risk and loss – successively resolving each issue. Developed a worldwide flow of instruments, efficiently priced, executed and risk-managed.

HEAD, CLIENT SOLUTIONS: Answered sales' innovation needs with a quant equity strategy and its distribution:

- **ALPHA MODELING:** reviewed academic literature, built infrastructure, obtained & cleaned data, selected factors through extensive back-tests, controlling for bias, robustness, over-fitting, turnover, liquidity, trading costs and risks.
- **AUDIT:** selected third party providers for independent back-testing, on-going composition and performance calculations.
- **PRE-DISTRIBUTION, APPROVAL:** wrote sales materials, advertised internally, elicited feedback. Assessed volumes, profitability, legal risks, distribution plans. Presented the project, obtained senior approval.

NOT RETAINED

- SOURCED SOLUTIONS GROUP, FREELANCE**, New York **2007**
SUBJECT MATTER EXPERT, CONSULTANT: high-level definition of Misys's new equity derivative risk platform.
- NOMURA**, New York **2006**
CO-HEAD, EQUITY DERIVATIVES: leveraged Nomura's strength in investment research and turned around its flow of semi-exotics. Delivered new prop strategies in equity and volatility, a new structuration shelf.
 - **TEAM MANAGEMENT:** eliminated errors with autopsies and procedures, fostered a culture based on result-orientation, initiative and cohesion.
- TYKHE CAPITAL**, New York **2004-2005**
TRADING, RESEARCH, PORTFOLIO MANAGEMENT: CBs, global macro, structure arbitrage (options vs. credit).
- LEHMAN BROTHERS**, London **2000-2003**
RESEARCH, STRUCTURING, TRADING: built a multi-strategy desk. \$70 Mn/y, half of Europe's equity derivatives.
 - **STRUCTURED PRODUCTS:** 200+ notes /y, wide diversity, tailor-made from client requests or from research.
 - **PORTABLE ALPHAS / SMART BETAS / RISK PREMIA:** first structured research in London. \$ 1bn AUM in 6 months.
 - **ACCESS PRODUCTS:** first ETFs in Europe, global indices, dynamic swaps, EFPs, reshuffles...
 - **TECHNOLOGICAL ADVANCES:** algorithmic trading, pricers, automated corporate actions...
 - Creativity, "I can" attitude, "customer first" and recurring clientele, "best Delta One desk in London".
- SOCIÉTÉ GÉNÉRALE**, London **1995-2000**
STATISTICAL ARBITRAGE: launched new activity, infrastructure, academic reviews, back-tests, risk, trading.
INDEX ARBITRAGE: London's undisputed leading FTSE arbitrager. GBP 22 Mn/y (\$45 Mn), four times target.
OPTION TRADING: Single stock option market-maker & prop trader in Germany and the Netherlands.
TRADER ASSISTANT: Yellow Jacket on the Liffe floor. **QUANT INTERN:** Commodities exotic option pricing model.
- VARIOUS UNIVERSITIES**, Paris. **PROFESSOR ASSISTANT**, under- and post-graduate levels. **1993-1995**
- 511^{ème} REGIMENT DU TRAIN**, Auxonne **1991**
COMMANDING OFFICER: commanded a logistic platoon at the time of the 1st gulf war. First Lieutenant.
- **EDUCATION**
- HEC Paris. MS MANAGEMENT, 'HEC DIPLOMA':** 5-year-degree passed in 2 years, finance major. Honors. **1995**
- UC BERKELEY. VISITING SCHOLAR:** differential algebra, theoretical automation. **1993**
- SUP'ÉLEC. PHD CLASSES:** electrical engineering & signal treatment. Honors. **1993**
- STANFORD RESEARCH INSTITUTE INT^{AL}.** **INTERNATIONAL FELLOW:** atomic physics. **1992**
- ECOLE NORMALE SUPERIEURE DE LYON. MS PHYSICS, "ANCIEN ÉLÈVE":** ranked third. Honors. **1990, 1992**
 ENS-Lyon, world's 5th "small university" in Times, offers Nobel-level training to 120 junior-professors /y.
 - **OLIVER LODGE LABORATORY, UK:** research intern, nuclear physics.
- ECOLE D'APPLICATION DU TRAIN. MILITARY ACADEMY:** Third Lieutenant. **1991**
- LYCEE FAIDHERBE. CLASSES PRÉPARATOIRES:** under-graduate studies, maths, physics, chemistry. **1989**
- **REGISTRATIONS, SKILLS**
- REGISTRATIONS** SFA: Trader, General Representative. FINRA: series 7, 63 & 55 (expired), arbitrator.
 NFA: arbitrator. Eurex, Xetra, EuroNext, Saxess, Virt-X, StockholmBorsen, HEX: Trader.
- SPEAKER, MEMBER** IAQF, QWAFAPFEW, SQA, PRMIA, GARP, FENG, MENSA.
 IMS 'Elite Expert', Securities Expert Roundtable.  
- COMPUTING** MatLab, R, LINUX/UNIX, C++, html, vba, Factset, Barra, Bloomberg, Reuters.
- LANGUAGES / GEO** Multi-lingual English, French, German. US & EU citizen. NY/NJ-based, can travel globally.