

# GONTRAN de QUILLACQ

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**Legal consultant, expert witness, arbitrator**  
**Securities, derivatives, portfolio management, alternative investments**

## ■ PROFESSIONAL EXPERIENCE

**NAVESINK INTERNATIONAL**, Fair Haven, NJ

**2016 - Present**

**LEGAL CONSULTANT / EXPERT WITNESS / ARBITRATOR:** provide plaintiffs and defendants with analysis, reports or depositions in investments, trading, securities, derivatives, risk management, financial fraud, employability, whistleblowing. Venues include trials, mediation, FINRA.

**ADVISORY / CONSULTING:** Navesink International provides family offices, top-tier asset managers and hedge funds with due diligence on investment strategies and key investment personnel. We advise money managers on their communication with allocators, on managing and growing their firms.

**CO-FOUNDER, QUANTITATIVE MACHINE LEARNING:** QML delivers 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:** brought the QML investment strategy from concept to market in less than a year. 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.
- **STRATEGIST:** researched quantamental sub-strategies using machine learning techniques.
- **COO:** established research programs with ivy-league universities. Managed day-to-day issues.

**BARRINGTON FINANCIAL CONSULTING GROUP**, Minneapolis, MN

**2018 - PRESENT**

**EXPERT WITNESS:** Barrington Financial Consulting Group 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.

**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:** wrote sales materials, advertised internally, elicited feedback, estimated volumes.
- **APPROVAL:** assessed profitability, legal risks, distribution plans. Presented the project and obtained senior approval.

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**NOT RETAINED**

- 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<sup>ème</sup> 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<sup>AL</sup>. INTERNATIONAL FELLOW:** atomic physics. **1992**
- ECOLE NORMALE SUPERIEURE DE LYON. MS PHYSICS, "ANCIEN ÉLÈVE":** ranked third. Honors. **1990, 1992**  
 ENS-Lyon, world's 5<sup>th</sup> "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. 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.