

VIX index, derivatives and possible manipulations

Webinar invitation – Wed. July 25th, 2:00 PM EST

Navesink International would like to invite you to a webinar on the “VIX index, derivatives and possible manipulations”.

We will place the event of February 5th and its root causes (see our first VIX article [Don't touch the VIX! Oops](#)) in the long-term trends impacting the financial markets.



The following topics will be addressed:

- Volatility and options. How to define a single implied volatility for the S&P 500.
- Benchmark manipulations: easy and far from rare. Practical examples.
- Manipulations of the VIX on futures expiry dates.
- The thirst for quantitative strategies.
- How to construct bear instruments - reverse ETFs/ETNs.
- XIV and SVXY – reverse ETPs on the VIX.
- The events of February 5th, 2018.
- Current outcomes and legal matters of interest.

The webinar will take place on **Wednesday July 25th, 2018 at 2:00 PM EST** (11:00 AM PDT, 1:00 PM CDT).

To access the open-to-all webinar, [click this link](#).

The presentation will last about 50 minutes, followed with a live Q&A.

The PowerPoint for the presentation is available [here](#) (name required).

We look forward to discussing the topics with you soon.

Best regards,

Gontran de Quillacq

Navesink International

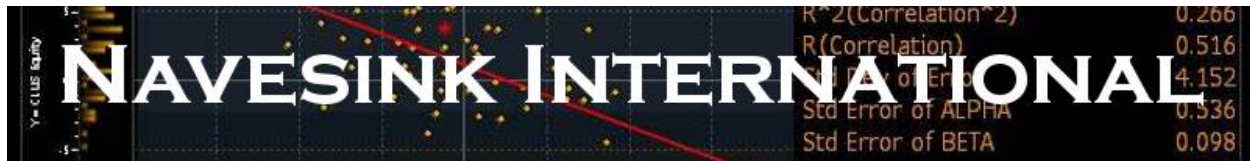
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NAVESINK INTERNATIONAL is a consulting and advisory firm, providing family offices, top-tier asset managers and hedge funds with investment due diligence on strategies and key investment personnel. We advise PMs on their communication with allocators (capital raising), on managing and growing their firms.

NAVESINK INTERNATIONAL provides **legal consulting / expert witness / arbitration** services related to **trading, investments** and **employment** in the financial industry. Our services are available to attorneys representing plaintiff and defendant and include written reports, deposition, arbitration, mediation, and trial testimony as needed.

Gontran de Quillacq, legal consultant / expert witness

Gontran de Quillacq has over 20 years of securities experience specializing in portfolio management, derivatives trading, proprietary trading, structured products and investment research. He has worked with top-tier banks and hedge funds in both London and New York.

Background Experience - After reaching PhD and MBA level through six global Ivy leagues, Mr. de Quillacq traded derivatives for two decades, from vanillas to exotics, both proprietary and client-facing, at top-tier banks in the square mile and on Wall Street. As a portfolio manager, he researched and managed investment strategies, delivered both in hedge fund and in structured note formats. He initiated the distribution of investment strategies through derivatives, an activity now called 'portable alpha' and 'smart beta'. For the following five years, Mr. de Quillacq ran due diligence on investment strategies and selected senior investment personnel for some of the world's most famous and most demanding hedge funds and asset managers. In 2017, he co-founded a quantitative activity deploying the latest machine learning techniques in global long/short equities.

Litigation Support - Mr. de Quillacq's own investment experience and his cross-sectional review of other professionals give him unique experience on what can be done, what should be done, what should not be done, and the grey areas in-between. During a personal case against HSBC, his legal team was so impressed by his wide and thorough knowledge in finance, his capacity to explain complicated ideas in simple terms, and his strong performance on the stand, that they strongly recommended he expand into litigation support services. Mr. de Quillacq is an IMS Elite Expert and a member of the Securities Expert Roundtable.