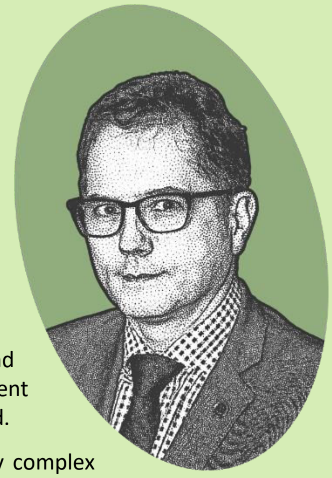
NAVESINK international

Gontran de Quillacq



:: TRADING
:: OPTIONS, DERIVATIVES
:: PORTFOLIO MANAGEMENT
:: HEDGE FUNDS

Gontran de Quillacq is a leading authority and thought leader in options, derivatives, structured products, complex financial instruments and financial markets. He has 25 years of experience in trading, portfolio management and investment research. He has worked with top-tier banks and hedge funds in both London and NYC.

Mr. de Quillacq is a recognized financial instruments and securities litigation securities expert with deep and current industry know-how, as well as an exceptional background.

Options, derivatives, and structured products are highly complex securities. Academia and books can lead to basic understanding and competency, but mastery and subject matter expertise can only come from deep industry experience. Mr. de Quillacq has the unique ability to explain difficult and complex securities issues; communicate with clarity and authority; and present facts in a convincing and pleasant manner.

Mr. de Quillacq is a FINRA/NFA arbitrator, a member of the Securities Expert Roundtable and an IMS Elite Expert. He has graduated from the Ecole Normale Supérieure de Lyon, Centrale Sup'Elec and HEC. He was a researcher at the Stanford Research Institute (SRI) and UC Berkeley. He is a reserve officer.

Industry experience

Navesink International — **2015–Present**
Expert witness/ legal consultant
Due diligence, selection

Pyrite Risk Experts — **2021–Present**
Founder, CEO

Souvenir & Far — **2018–Present**
Head of Finance, Legal, Operations

D. Asset Management — **2019–2020**
Quantitative researcher, COO

Alpha Development, Moody's, et al. — **2019**
Financial market trainer

Quantitative Machine Learning — **2017**
Co-Founder, capital raiser, researcher

The Atlantic Group, IJC Prs/Assoc. — **2013–2015**
Head of Research

HSBC — **2007–2012**
Head, Market Access, Americas
Co-Head, Correlation Exotics
Head, Client Solutions

Sourced Solutions Group, Freelance — **2007**
Subject Matter Expert

Nomura — **2006**
Co-Head, Equity Derivatives

Tykhe Capital — **2004–2005**
Trading, research, portfolio management

Lehman Brothers — **2000–2003**
Research, structuring, trading

Société Générale — **1995–2000**
Statistical arbitrage, index arbitrage,
Option & warrant trading,
Trader assistant, quant intern

Various Universities — **1993–1995**
Adjunct professor / "colleur"

511ème REGIMENT DU TRAIN — **1991**
Commanding Officer, platoon commander

Education

HEC Paris — **1995**
HEC Diploma, MS Management

UC Berkeley — **1994**
Visiting Scholar, differential algebra

Centrale Supélec — **1993**
PhD classes (DEA, ABD)

Stanford Research Institutional — **1992**
International Fellow, atomic physics

Ecole Normale Supérieure de Lyon — **1992**
MS Theoretical Physics

Ecole d'Application du Train — **1991**
Officier academy, Lieutenant

Lycée Faidherbe — **1989**
Classes Préparatoires, Math, physics, chemistry

[NOT RETAINED]

Areas of expertise

Quantitative investments, proprietary trading and derivatives:

+ Securities and derivatives (equities, swaps, ETFs, options, futures, forwards, VIX, convertible bonds, exotics...),
+ structured products, complex financial instruments,
+ benchmark manipulations (Libor, FX, indices, VIX) and liquidity management,
+ statistical arbitrage, algorithmic trading,
+ portfolio construction, benchmarking, indexing,
+ tax arbitrage, dividend/yield enhancement, cum/ex,
+ hedge funds, alternative strategies, asset management.

Due diligence and selection:

+ Strategy review, alphas, quantitative analysis, factor analysis, risks,
+ Use of artificial intelligence (AI), advanced statistics & large language models (LLMs) to analyze fraud & red flags and automate operational due diligence (ODD),
+ Selection, employment, responsibilities of front-office personnel (portfolio managers, traders, quants, analysts, C-levels).

Keywords:

Black-Scholes, futures, options, stocks, equities, indices, swaps, total return swaps (TRS), warrants, convertible bonds, exotics, complex securities, structured products, over-the-counter (OTC) derivatives, volatility, VIX, Greeks, delta, gamma, spot, forwards, cross-currency swaps, basis, interest rate curves, CDS, hedge funds, Commodities Trading Advisor (CTA), risk premias, separately managed accounts (SMA), derivatives, equity derivatives, equity swaps, Equity-linked swaps (ELS), exchange-traded derivatives, exchange-traded funds (ETFs), exchange-traded notes (ETNs), hedging, indexing, inventory optimization, listed derivatives, post-mortems, put-call parity, structuring, due diligence, fund-of-funds, equity finance, synthetic equity, repo, stock lending & borrowing (SLB), leverage, collateral, risks, fundamentals, relative value, hiring & firing, selection, strategy review, quantitative investments, proprietary trading, portfolio construction, benchmark manipulation, tax trading, yield enhancement, cum/cum, cum/ex, total return swaps (TRS), investigations.

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