



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

Industry experience

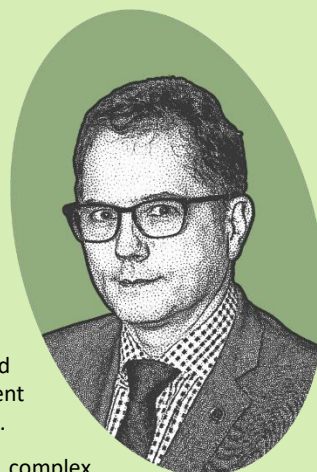
Navesink International Expert witness/ legal consultant Due diligence, selection	2015–Present
Pyrite Risk Experts Founder, CEO	2021–Present
Souvenir & Far Head of Finance, Legal, Operations	2018–Present
D. Asset Management Quantitative researcher, COO	2019–2020
Alpha Development, Moody's, et al. Financial market trainer	2019
Quantitative Machine Learning Co-Founder, capital raiser, researcher	2017
The Atlantic Group, IJC Prs/Assoc. Head of Research	2013–2015
HSBC Head, Market Access, Americas Co-Head, Correlation Exotics Head, Client Solutions	2007–2012
Sourced Solutions Group, Freelance Subject Matter Expert	2007
Nomura Co-Head, Equity Derivatives	2006
Tyke Capital Trading, research, portfolio management	2004–2005
Lehman Brothers Research, structuring, trading	2000–2003
Société Générale Statistical arbitrage, index arbitrage, Option & warrant trading, Trader assistant, quant intern	1995–2000
Various Universities Adjunct professor / "colleur"	1993–1995
511^{ème} REGIMENT DU TRAIN Commanding Officer, platoon commander	1991

Education

HEC Paris HEC Diploma, MS Management	1995
UC Berkeley Visiting Scholar, differential algebra	1994
Centrale Supélec PhD classes (DEA, ABD)	1993
Stanford Research Institutional International Fellow, atomic physics	1992
Ecole Normale Supérieure de Lyon MS Theoretical Physics	1992
Ecole d'Application du Train Officier academy, Lieutenant	1991
Lycée Faidherbe Classes Préparatoires, Math, physics, chemistry	1989

[NOT RETAINED]

Gontran de Quillacq



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 them with clarity and authority; and present them 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 research at the Stanford Research Institute and UC Berkeley. He is a reserve officer.

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, risks, factor analysis,
- + 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.