GONTRAN de QUILLACQ

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By referring to and packaging portfolio theories into investments and derivatives, I have grown a dual expertise in investment research and derivatives trading. I will lead a group into new directions, with creativity, entrepreneurship, maturity, client- & results-focus.

PROFESSIONAL ACCOMPLISHMENTS

HSBC, New York 2007-Pst

Market access: built an index access activity, spanning North & South America.

- *Quantitative studies*: asset allocations, transaction cost analysis, proxy baskets, portfolio construction / transitions...
- *Sales animation*: market notes, trading axes, strategy recommendations, global RFQs.
- *Large passive indexing*: long and reverse, optimized for rebalancing, CorpActs, lending, tax, cash balance.
- *Swaps*: turned a repo model into an automated activity, catching the eye of the global IT management.
- A presence recognized by clients, brokers and competitors. Growth, hiring trader and sales.

Correlation exotics: turned around a desk from loss-making to $85m/year.

- *Business review*: Identified the main causes of risks & losses. Solved them progressively.
- *Flow Trading*: Efficiently priced, executed and risk-managed a worldwide flow of exotics.

Portable Alpha: built a systematic fundamental investment strategy and its business.

- *Framework*: negotiated objectives & resources with the main stakeholders.
- *Academic research*: reviewed the investment and academic literatures, selected the research field.
- *IT*: selected & implemented a solid bias-free back-testing infrastructure. Obtained clean data.
- *Alpha Modeling*: selected fundamental factors based on both 'good sense' and back-tested performance. Checked robustness, turnover, liquidity, running costs, overall performance and risks (~13%/y, 0.85 Sharpe).
- *Audit*: selected 3rd party providers for independent back-testing and on-going calculation.
- *Pre-distribution*: wrote sales materials. Advertised the product internally. Elicited feedback and expected volumes.
- *Approval*: projected the profitability. Assessed the legal / compliance / reputational risks. Wrote the business-plan. Presented the project to review committees and the senior management. Obtained approval.

Non-standard products: created multi-assets products upon client requests.

SOURCED SOLUTIONS GROUP, New York 2007

Subject Mater Expert, independent consultant. Asset pricing and risks.

NOMURA, New York 2006

Light exotics: gave a new impetus to an existing international flow activity.

- *Increased research content*: leveraged Nomura's sell-side strategy research & academic papers.
- *New prop strategies*: skew inspired event arbitrage, earnings surprises, quantamental long-shorts.
- *New horizons*: a global/144A shelf, S&P options, variance swaps. Improved the team cohesion.

TYKHE CAPITAL, New York 2004-05

Strategist & Portfolio Manager: diversified the mix by adding new strategies and activities.

- *Structure arbitrage strategy*: credit vs. volatility, infrastructure & data build-up, alpha modeling in MatLab.
- *Option proprietary book*: took positions based on macroeconomics views.
- *Portfolio Management*: traded convertible bonds and credit derivatives.

LEHMAN BROTHERS, London 2000-03

Structuring: built a wide platform, reaching **$70 Mn /year**, half of the European ED franchise.

- Conceived the first strategy derivatives ("Portable Alphas", "fund derivatives"). $1bn AUM reached in 6 months.
- Over 200 notes per year, rich in investment research content, or tailor-made from client ideas.
- Full Delta One suite: ETFs, global indices, dynamic swaps, yield enhancement, EFPs, reshuffles…
- Technological advances: Algorithmic trading machines, pricers, automated CorpActs...
- Creativity, "I can" attitude, customer friendliness, recurrent clients, top reputation. Trained traders.

SOCIÉTÉ GÉNÉRALE, London 1995-00

Statistical arbitrage, high-frequency trading

- Build-up of a tick database, study of academic papers, back-testing, implementation of strategies.

IndexArb: London's undisputed FTSE arbitrage leader. **GBP 22 Mn/year** (four times target).

- London's largest book (£3bn). Introduced new strategies & tools. Trained juniors.

Options: Stock & index vanilla options and warrants in Sweden, Netherlands & Germany.

Quant intern: Developed an exotic pricing model for the Commodities Group.

EDUCATION

HEC PARIS, M.Sc. Management, Finance major. 1994-95

- Five-year diploma, passed in less than two years. Honours.
- Simultaneously followed PhD financial mathematic classes at ENSAE-Dauphine (El-Karoui).

Délifrance Australia, Délifrance Singapore, consultant, logistics and total costing.

SUP'ÉLEC, Ph.D. Studies, Automation & Signal Treatment. 1993

- D.E.A. passed in one semester. Honours.
- Professor assistant, several universities, at the under- and post-graduate levels.

UC BERKELEY, Visiting Scholar, Differential Algebra.

MILITARY ACADEMY, Ecole d'Application du Train, Tours. 1991

511ème Régiment du Train, Commanding Officer during the 1st Gulf war, Lieutenant.

ECOLE NORMALE SUPERIEURE SCIENCES, M. Sc. Theoretical Physics. 1990-92

- Ranked first at three of the five science examinations, third overall. Honours.
- Representative, Board of Directors. Member, students' council. Founder, students social club.

STANFORD (SRI Int^{al}), Int^{al} Fellow, Atomic Physics.

Oliver Lodge Laboratory, Liverpool, researcher, Nuclear Physics.

Lycée Faidherbe, Math. Sup. & Math. Spé. P'. 1986-89

Scientific Baccalauréat C. High Honours. 1986

QUALIFICATIONS / MISCELLANEOUS

Registrations	Series 7 (96% score), 63 & 55. SFA General Representative. Eurex, Xetra, EuroNext, Saxess (Swiss & Virt-X), StockholmBorsen, and HEX.
Computing	Expert in Excel and vba, C++, Fortran, Pascal, html, on various operating systems. Webmaster. Factset (US, α-Testing, Northfield), Barra, MatLab, R, SQL…
Languages	Bilingual/bicultural French - American, conversational German.
Interests	Family man, back-packing, DIY, photography, scuba-diving, skiing. IAQF/IAFE, QWAFAFEW, SQA, PRMIA, FENG, MENSA.