Gerald Charles Lavish

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EDUCATION

New York University, Leonard N. Stern School of Business, New York, NY
M.B.A. in Finance, 1996

Columbia University, School of Engineering and Applied Science, New York, NY
B.S. in Computer Science, 1992

EXPERIENCE

One East Partners – New York, NY

2006 – Present: *Chief Technology Officer*

- Planning and directing all technology related issues in opening a potential Hong Kong office
- Designed and directed implementation of firm-wide offsite Disaster Recovery solution
- Directed implementation and integration of Eze Castle Order Management System
- Directed all technology issues in opening our Operations Office in 2007
- Directed all technology issues in opening our London Office in 2007
- Developed Trade Allocation Model to allow Traders to allocate various trades across 3 portfolios and 3 prime brokers
- Pioneered Spread Monitor and Bond Monitor quantitative analytic tools used by the portfolio teams to track existing and potential investment strategies
- Responsible for all Advent Geneva development and maintenance/support
  - Developed custom interface to Eze Castle Order Management System
  - Built Price Loader Model to feed daily prices directly into Geneva
  - Built Trade Upload Model to send daily trades directly to prime brokers/custodian
  - Created several proprietary RSL-based reports used for P&L, recon, and position tracking

G2 Systems, LLC – New York, NY

2005 – 2006: *Founder/Principal*

Client List:

One East Partners – New York, NY

- Implemented Advent Geneva v6.0 on a Sun Opteron platform running Solaris 10.0
- Engineered custom Advent Geneva reports (RSL) for daily P&L analysis and position recon
- Modeled Equity Swap book for performance analysis in Advent Geneva

Boldwater Capital – Boston, MA

- Implemented Advent Geneva v6.0 on a Sun Opteron platform running Solaris 10.0
- Migrated existing trading and accounting history to Advent Geneva
- Modeled CDS book for performance analysis in Advent Geneva
- Engineered custom Advent Geneva reports (RSL) for ad hoc P&L analysis
- Structured Forward Hedge book in Advent Geneva

Convexity Capital – Boston, MA

- Implemented Advent Geneva v6.0 on a Sun Opteron platform running Solaris 10.0
- Engineered custom Geneva reports (RSL) for daily position analysis and cash recon

Paladyne Systems – New York, NY

- Implemented Advent Geneva v6.0 on a Sun Opteron platform running Solaris 10.0
- Engineered custom Geneva reports (RSL) for daily position analysis and cash recon
- Integrated two fund administrators and converted existing books and records to Geneva
- Created and launched proprietary Excel-to-XML generator for use with Geneva Loader

Lavish Consulting, LLC – New York, NY

2003 – 2005: *Principal*

National Securities Corporation - New York, NY

- Developed VWAP+ trading model to provide value-added trade execution to the institutional equity management community
- Traded institutional client pairs for VWAP execution

Continued…

Chardan Capital Markets, LLC - New York, NY

- Traded institutional client pairs for VWAP execution
- Coordinated migration of existing trading and OMS technologies from Sungard/BRASS to Bloomberg
- Maintained existing network and trading systems
- Implemented firm-wide e-mail and IM archive system for NASD regulatory compliance

Lord, Abbett & Co. - New York, NY / Jersey City, NJ

2000 – 2003: *Portfolio Manager*

- Created the proprietary *Investable Universe* model to assist in managing institutional small-cap growth portfolios. The *Investable Universe* provided investment ideas as names were added by the model on a prospective basis. The model portfolio also acted as a superior index since a high-quality small-cap growth portfolio does not closely correlate to any existing benchmark or index.
- Expanded the *Investable Universe* model to help manage all equity products and strategies
- Updated and rewrote the Equity Investment Management team's DDM which is used as a basis to check internal analysts' valuations and baseline them against a traditional valuation methodology
- Managed Small Cap Growth separate institutional accounts with an aggregate value of over $1B in assets - Relative performance beat the Russell 2000 Growth Index by 20.5% during my tenure (5/00 – 10/01)

Brown Brothers Harriman & Co. - New York, NY

1999 – 2000: *Portfolio Manager*

- Member of BBH's Risk Management Committee, a Partner directed initiative to identify investment risk and determine ways to reduce it
- Co-created and co-managed Dow Jones Islamic Index Fund which went public on 7/1/99 with roughly $100MM in long-term assets

1998 – 1999: *Assistant Portfolio Manager, Senior Quantitative Investment Analyst*

- Assisted in the management of the 59 Wall Street US Equity Fund by rebalancing the portfolio on an ongoing basis in order to minimize tracking error against the S&P 500 Equal-Weighted Index
- Determined optimal asset allocation based upon client risk tolerance and return objectives for all new and existing accounts
- Performed all quantitative research and analysis for International Asset Management, a business unit with over $1.5B in assets

Robert R. Meredith & Co., Inc. - New York, NY

1997 – 1998: *Assistant Portfolio Manager*

- Managed client portfolios with an aggregate value of over $170MM
- Managed team of analysts responsible for providing research and developing financial models used in quantitative analysis
- Assisted Chairman in pitching clients and bringing in new business
- Developed sales literature and brochures with Director of Marketing

1996 – 1997: *Quantitative Analyst*

- Managed 4 asset categories, composed of mutual funds, with values totaling $45MM
- Pioneered asset allocation model which maximized Sharpe Ratio in client portfolios consisting of 15 asset categories
- Developed proprietary quantitative screen to assist in the selection of mutual funds across all asset classes

McGinn, Smith, and Co., Inc. - Albany, NY

Summer 1995: *Associate*

- Structured asset-backed securities for Response USA and USVI. Responsibilities included modeling of receivable cash flows, structuring of notes & certificates, optimization of final credit enhancement, drafting of prospectuses, and due-diligence

Bessemer Trust Company, N.A. - New York, NY

1993 – 1995: *Financial Systems Analyst*

- Directed the creation and implementation of SQL-based database system project which allowed CFO to value technology-based inventory and track related assets
- Developed PowerPoint presentations with President for his bi-monthly board of directors' meeting

Continued…

- Created optimized, constraint-based financial models in Microsoft Excel for various business units
- Acted as liaison between management and systems programmers throughout the development and production of a structured finance pricing model

Morgan Stanley & Co. Incorporated - New York, NY

1992 – 1993: *Market Systems Analyst*

- Created spreadsheet model to provide forward and spot rate data from existing discount factors
- Analyzed volatility-based risk in small portfolios using JP Morgan's Risk Metrics VAR analytics
- Assisted department VP with ongoing budget planning and forecasting

PROFESSIONAL REGISTRATIONS

Series 24 – General Securities Principal (expired), Series 55 – Equity Trader Limited Representative (expired), Series 7 – General Securities Representative (expired), Series 63 – Uniform Securities Agent State Law Examination (expired)

SKILLS

Mathematical:	Optimization Theory, Differential & Stochastic Calculus, Discrete Combinatorics, and Probability & Statistics
Software:	Advent Geneva, Expert spreadsheet modeling in Microsoft Excel
Programming:	VBA, C, C++, FORTRAN, Pascal, Lisp, SQL, UNIX/LINUX, RSL
Language:	Conversational proficiency in French

ACTIVITIES

Golf, ice hockey, downhill skiing, rollerblading, SCUBA, and a passion for AI