

Gygmy E.J. Gonnot

Experience

(July 02-present)

Focus Investment Group LLC (“FIG”), Asset Management, New York, NY

Managing Director, Partner, Fund of Hedge Funds

Portfolio Management:

- Senior Member of FIG’s Asset Management Committee which manages all of FIG’s portfolios (Focus branded and White Label) and Senior Risk Manager for all of FIG’s portfolios
- Senior Portfolio Manager for European Capital Investment Limited (European Long/Short and Event-Driven Fund of Hedge Funds) and Selected Strategies Limited (Global Multi-Strategy Fund of Hedge Funds)
- Senior Portfolio Manager for Macro/FX internally managed discretionary accounts
- Involved in managing over 20 portfolios with over \$1.5B AUM at the peak
- Portfolios and mandates include Global Multi-Strategy, Event-Driven, Regional Equity Long/Short, Global Macro, Emerging Managers / Seed Capital
- High level interaction with institutional clients (pension funds, banks, asset managers, endowments)
- Involved in all aspects of business; asset raising (Canada), business development, legal/compliance, seeding

Manager and Strategy Research:

- Head of fundamental and quantitative research teams
- Primary coverage responsibility for Macro (Quant and Discretionary), CTA, Arbitrage and Relative Value (Fixed Income, Credit, Volatility, Convertible), Distressed and High Yield, Quantitative and Systematic (Equity Market Neutral, Statistical Arbitrage, High Frequency Trading)
- Secondary coverage responsibility for Equity Long/Short and Event-Driven
- Led investment due diligence effort for 100+ hedge funds
- Source new manager leads through industry contacts, prime brokers and conferences
- On-going market and economic research (sell-side, buy-side, Bloomberg, financial publications)

Technology:

- Created and developed an automated portfolio monitoring and risk management platform with direct data feed from third party secured websites (prime brokers, administrators) for hedge fund and fund of hedge funds exposure and risk reporting

(Jan 08-present)

VIDRIO Financial LLC, Asset Management, New York, NY

Managing Director, Partner, Web-Based Portfolio and Risk Monitoring Platform

- Participated in the creation of VIDRIO FINANCIAL LLC as a separate company and subsidiary of FIG
- Developed VIDRIO’s portfolio and hedge fund monitoring platform over a 10 year period
- Head of VIDRIO’s fundamental and quantitative research teams
- Monitoring in excess of \$40B of hedge fund allocations (\$100B at the peak)
- Provide ongoing research and outsourced due diligence to multiple clients
- Institutional client coverage (pensions funds, financial institutions, global banks, fund of hedge funds)

(Sep 12-present)

NYU Stern School of Business, New York, NY

Alternative Investments

- Helped develop an alternative investment course for second year MBA students at Stern/NYU
- Worked closely with Professor Matthew Richardson, Director, New York University Salomon Center
- Taught first semester with Professor Matthew Richardson and Adjunct Professor Mazen Jabban
- Led second semester effort which consisted of a practical application of hedge fund due diligence process
- Presenting research effort to NYU Endowment and various other asset allocators
- Class has been confirmed for 2013/2014

(July 01-July 02)

Liability Solutions, Asset Management, London, UK

Research Analyst – Hedge Fund Consulting, Research and Distribution Group

- Manager and strategy research, qualitative and quantitative due diligence
- Seconded hedge fund analysis/allocation project for Greek family office (Alpheus)
- Compiled portfolio analysis reports including risk exposure, attribution, performance, peer groups

Education **IDRAC Lyon**, Lyon, France (École Supérieure de Commerce)
Bachelor of Art, Major in Finance, January 2001

- Participated in ERASMUS Student Exchange Program, Hogeschool Zeeland, Vlissingen, NL (1999-2000)

Continuing Education

- Financial Accounting, New York University

Computer Bloomberg, BBXL, Bloomberg API, SunGard APT, Imagine, MSCI/Barra, Reuters, Microsoft Office
Languages French, English, German (Notion – Austrian resident for 3 years), Spanish (Notion), Tibetan (Notion)
Activities Ping-Pong (club level), Weight Lifting/Strength Training, Travel (lived in or travelled to more than 25 countries worldwide), Tibetan Culture