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**Chartered Financial Analyst. Charter number 227743.**

**Portfolio Management Experience:**

Convexity Capital Management, LLC, 200 Clarendon St., 60<sup>th</sup> Floor, Boston, MA 02116.  
Senior Portfolio Manager and Partner (2014 - 2019), Portfolio Manager (2005 - 2014).

Convexity generated alpha for its investors (numerous foundations and endowments) mainly through relative-value trades in fixed-income instruments and currency derivatives. As a Sr. P.M. and as member of the Risk and Oversight Committees, I directed analysts and portfolio managers in trading in currency options, interest-rate swaps, and other derivatives, all with a goal to add value without impairing liquidity. More specifically, we constructed a portfolio of options, including for example, at-the-money-forward vs. at-the-money-spot puts and calls on various currency pairs, digital and one-touch structures, and knock-in and knock-out options. Additional capital market strategies included managing index funds, inflation-linked bonds, and relative-value trades using derivatives of U.S. and non-U.S.-government bonds.

We optimized portfolios to maximize asymmetry of expected returns. We used various metrics to analyze and evaluate performance. I organized presentations for the larger team about the portfolio's expected result with various scenarios. I was also one of a group that met with investment committees or chiefs of foundation and endowment clients to present our strategies and answer their questions.

On the Risk Committee, with other members, we assessed and managed risk to the portfolio given the global interest-rate environment as well as client expectations and constraints, and we re-balanced accordingly.

All of this active portfolio management entailed ongoing monitoring of currency markets; selecting investment strategies; analyzing and interpreting financial execution data; adjusting allocations among investment types; presenting quantitative financial information and analysis in narrative and statistical formats, to senior management and to clients; providing direction to personnel on internal policies and procedures; and assisting in improving the efficiency of our portfolio management.

Harvard Management Company (until Nov. 2005), 600 Atlantic Ave, 16<sup>th</sup> Fl., Boston, MA 02210.

H.M.C. manages the endowment of Harvard University. I served as a fixed-income Portfolio Manager (2000-2005) and previous to that as a Trader, in both cases of foreign government bonds. We used derivative strategies including futures, options and interest-rate swaps, to outperform a benchmark index. Previous to that, I assisted in Money Market trading and in Repo and Securities Lending.

**Degrees:** College of the Holy Cross, Bachelor of Arts;  
Babson College, Master of Business Administration.