

IOANNIS E. GKATZIMAS, CFA

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EXPERIENCE

Finance Scholars Group (FSG) – Orinda, CA 2012 – present

Principal

- Led multiple consulting engagements for financial industry clients. Engagements included assessment of the value of mortgage-backed securities and CDOs portfolios, economic analyses of anti-dilution provisions for venture-funded companies, market pricing analyses of asset-backed securities portfolios, discounted cash-flow analyses of publicly traded companies, and valuation and performance analyses of option investment strategies.
- Led and managed analytical work in support of industry experts. Provided thought leadership in areas of financial economics and valuation.
- Designed and executed nationwide business development activities. Focused on communicating FSG's capabilities in financial economics and valuation.
- Led firm-wide training efforts for all consulting staff.

Cornerstone Research – San Francisco, CA 2006-2012

Senior Manager

- Consulted on multiple fundamental and quantitative asset management engagements. Engagements included analysis of interaction between optimization, alpha and risk models, evaluation of multi-factor investment methodology, quantification of performance attribution model errors, and quantification of return adjustments due to mis-specified asset allocation model.
- Performed and managed analytical work in support of industry experts. Cases included pricing of convertible bonds, pricing of asset-backed securities, pricing of callable municipal bonds, valuation of common and preferred equity, valuation of employee stock options, valuation of a hedge fund business, valuation of privately held businesses. Designed event studies to capture impact of market effects and industry effects on equity securities specific returns.
- Employed and implemented various mathematical and quantitative finance techniques including discounted cash-flow analysis, binomial trees, Monte Carlo simulation, multi-factor interest rate models, stochastic differential equations, regressions, linear optimization.
- Worked closely and managed small teams of analysts (3-15 individuals) in multiple assignments.
- Contributed in business development initiatives in the practices of securities, financial institutions, accounting, and valuation.
- Led and oversaw multiple training sessions including estimation of damages for public securities, valuation of derivatives, fixed income securities, preferred securities, discounted cash flow analysis, and multiple regression analysis for consulting staff and developed or enhanced training material.

Pacific Gas and Electric Company (PG&E) – San Francisco, CA Summer 2005

Credit Modeling Analyst – Internship

- Analyzed, developed and managed credit risk calculation methodology. This methodology is used as a tool for credit allocation decisions by PG&E's energy and natural gas trading desk.
- Interfaced with contract managers from various lines of business to establish counterparty exposures and outlooks.

I.E. Gkatzimas & Partners Co. – Thessaloniki, Greece

Manager (2001-2003), Account Executive (1996-1997)

- Developed and executed short and medium-term operational plans. Targeted growth of the company's operating cash-flows. Accomplished 25% year-over-year growth between 2001 and 2003.
- Managed relationships with banks and risks associated with customer receivables.

iNautix Technologies Inc., a Credit Suisse First Boston Company – Jersey City, NJ 2000-2001

Program Manager

- Managed all phases of software development life-cycle for multiple online trading platforms.
- Spearheaded customized development of online trading sites for third parties. Customers included Bessemer and CitiStreet. This effort increased online managed assets by \$85 million during its first year.
- Product Manager for CSFBdirect Windows based platform (MarketSpeed). This platform generated 35% of the annual commission generated profit for CSFBdirect.

Bear Stearns Asset Management – New York, NY 1999

Financial Analyst - Internship

- Conducted discounted cash-flow and other fundamental analysis for multiple public companies. Assisted in the formation of investment proposals and created reports to highlight portfolio performance for clients.
- Implemented Portia as the in-house portfolio management system of BSAM. This effort reduced operating costs by \$90,000/month and provided greater operational flexibility.

Hellenic Armed Forces – Greece 1994-1996
Lieutenant / 10th Infantry Division, Officer-in-Reserve

SKILLS

MATLAB, Visual Basic, C/C++ Programming, R / S-Plus, SAS, Bloomberg, MS Office, MS Visio, MS Project

EDUCATION

Stanford University – Stanford, CA 2006

Department of Mathematics / Statistics
Master of Science in Financial Mathematics

University of California – Berkeley, CA 2005

Haas School of Business
Master of Financial Engineering

Columbia University – New York, NY 2004

School of Continuing Education / Department of Mathematics
Post-baccalaureate Program in Quantitative Studies in Finance

St. John's University – Rome, Italy & New York, NY 1999

Graduate School of Business Administration
Master in Business Administration, International Finance

Aristotelian University – Thessaloniki, Greece 1993

School of Health Sciences / Department of Pharmacy
Bachelor of Science, Pharmaceutical Chemistry