CHRISTOPHER MEREDITH, CFA
Samuel Curtis Johnson Graduate School of Management at Cornell University
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EDUCATION

Columbia University   Oct 2007
Graduate School of Arts and Sciences, Masters of Financial Mathematics

Cornell University   May 2005
Johnson Graduate School of Management, Masters of Business Administration
Quantitative Portfolio Manager for Cayuga Fund, $15m long/short equity fund

Colgate University   May 1995
Bachelor's of Arts, major in English literature, minor concentration in chemistry

PROFESSIONAL EXPERIENCE

Samuel Curtis Johnson Graduate School of Management at Cornell University   July 2014 - Present
- Co-teacher for Applied Portfolio Management and Co-Manager of the Cayuga Fund, a year-long program on Asset Management for MBA Students. The program has a goal of giving students a real-world investment experience to help them build and refine their investment philosophy.

O'Shaughnessy Asset Management / Bear Stearns Asset Management   June 2005 – Present
Principal, Director of Research and Portfolio Management, Senior Portfolio Manager
- Managed portfolio management team for all strategies at OSAM including institutional separate accounts, mutual fund subadvisory, and individual separate accounts. Managed $7.5bn in assets across 24 domestic and international strategies across over 3,000 separately managed accounts with a team of 9 direct reports. Responsibilities included setting daily investment portfolios and overseeing trade execution.
- Led research team setting agenda for firm initiatives. Redesigned all domestic and international strategies to improve backtested returns of stock selection by over 150bps and improving the sharpe ratio by over 0.20 on average. Started the initiative to extend business into alternatives space, including long-short, options-extended strategies, tactical asset allocation, REITs, commodities, currencies, etc. Reports directly to CEO. Research included using SAS, R, Python, Factset, ThompsonQA, Compustat, ValueLine, Worldscope, CRSP, IBES, MSCI, OptionMetrics, DowJones News Archive, CRB futures, Northfield, ITG cost estimates, APT and other data sources and applications. Buy-and-hold research focused around valuation, momentum, earnings quality, earnings growth and financial strength. Event studies around earnings announcements and dividend cuts. Researched prototype signals using news sources, insider trading and options skewness. Developed custom process for aggregating RSS news feeds and EDGAR filings to supplement corporate actions feeds. Built custom risk model to manage risk in alternative products, as well as attribution. Developed commodity prototype using momentum and term structure signals.
- Supported sales process for institutional, intermediary and sub-advised mutual funds. Responsibilities included institutional finals, client presentations, quarterly reviews, and public speaking engagements.
- Redesigned research platform, migrating from Factset to Thomson QA. Incorporated custom data sets. Added new technological capabilities such as optimization, machine learning, natural language processing to research capabilities.
- Led spin-out from Bear Stearns to OSAM, setting up the research platform, middle-office fund accounting, corporate actions, proxy voting, trading platforms, technology and infrastructure.

Oracle Corporation, Director   Oct 2001–Aug 2003
- Delivered proof-of-concept for strategic customer, General Electric Commercial Finance: determined cost/performance improvements for GE by with Linux/Intel.
- Prototyped systems for Oracle's Executive Committee as member of R&D team

Bertelsmann AG, Director of Technology, mediaTechnologies   Nov 1999–Sep 2001
- Researched strategic media/technology industry trends for Bertelsmann's Executive Board. Included business analysis, technology prototyping and fundamental analysis of investments for internal VC group.
Director of Operations, bol.com
- Initiated turnaround of eCommerce operations for bol.com. Reduced costs by over 66% and improved system uptime from 95% to 99.9%. Managed team of 26 in US/Germany and $5.5m USD budget.

Oracle Corporation, Senior Consultant, e-commerce Consulting   Jan 1998–Nov 1999

- Field specialist for implementing Oracle's e-commerce software product. Specialized in performance tuning and resolving emergency situations

General Electric, Power Systems, Team Leader   Dec 1995–Jan 1998

- As R&D team lead, developed Intranet for GE Power Systems division. Managed 3 direct reports.

PERSONAL

- Computer Skills: strong in SAS, SQL, Python, R, VB with (dated) capabilities in Java, C, Perl, etc.
- Baseball enthusiast, Red Sox fan and amateur sabermetrician