



TALKING HEDGE

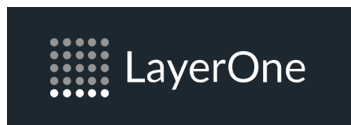


REDEFINING HEDGE FUNDS FOR INSTITUTIONAL PORTFOLIOS

JUNE 6-7, 2018 - TORONTO MARRIOTT CITY CENTER HOTEL

CONFERENCE PROGRAM

CONFERENCE SPONSORS





Welcome to our inaugural conference in Toronto: ***Redefining Hedge Funds for Institutional Portfolios***. We're delighted to be here, and excited to have you with us to talk about the abundance of innovation in the alternative investment industry designed to meet the needs of asset owners as they strive to protect and grow their portfolios.

Talking Hedge brings together institutional investors, alternative investment managers, and solutions providers to explore new strategies and solutions that provide risk mitigation, uncorrelated returns, and increased alignment of interests. Our programs give you time to talk and time to meet in a meaningful way.

Special thanks to our lead partner Remy Marino and his colleagues at **Deutsche Bank** for their insights and collaborative spirit. Thanks also to **Equinox Institutional Asset Management**, **Lyxor Asset Management**, and **Sigma Analysis & Management** for their leadership and support.

We are honored to partner with the following firms to provide you with a progressive program agenda:

Aberdeen Standard Investments, Abraham Trading Company, ARP Investments, Aspect Capital Limited, Blue Sky Alternative Investments, Capital Fund Management, FORT LP, InfraHedge Limited, Polar Asset Management Partners, Quadratic Capital Management, Quest Partners, Salient Partners, and Titan Advisors.

We're also grateful to **Equinox Institutional Asset Management** and **LayerOne Financial** for sponsoring our Welcome Reception, Meals and Networking Breaks.

Our illustrious speaking faculty is ready to share their expertise and engage with you throughout the day. Please feel free to interact. We are grateful for their thought leadership, time, and enthusiasm to share their seasoned perspectives and spark thought-provoking discussions.

Thank you for joining us for a spirited day of conversation and networking!

Kind regards,

Meg Bode
Founder

CONFERENCE PROGRAM

WEDNESDAY, JUNE 6

5:30-7:00

TALKING HEDGE WELCOME RECEPTION FOR ALL REGISTRANTS

THURSDAY, JUNE 7

7:30-8:30

BREAKFAST

WELCOME REMARKS

Presenter: Devin Anderson
Managing Director, U.S. Head of Solution Sales, Deutsche Bank

8:30-9:15

GIANT ALLOCATORS' NEW FRONTIER: LOWER COST STRUCTURE THROUGH BALANCE SHEET OPTIMIZATION AT THE ASSET LEVEL

Moderator: Remy Marino
Managing Director, Global Investment Solutions, Deutsche Bank

Panelists: Jonathan Planté
Manager, Innocap

Luis Seco, PhD
President & Chief Executive Officer, Sigma Analysis & Management Ltd.

9:15-10:00

CRISIS RISK OFFSET: FUNDAMENTAL GAPS AND THE OPPORTUNITY FOR INCREASED EFFICIENCIES

Moderator: Devin Anderson
Managing Director, US Head of Solution Sales, Deutsche Bank

Panelist: Stephen Harvey
Director, Risk Management, Titan Advisor

John Linder
Managing Director – Marketing and Client Strategy, Ryan Labs Asset Management

10:00-10:30

NETWORKING BREAK

10:30-11:15

RE-THINKING MACRO: WHAT'S WORKING?

Moderator: Kunjal Shah
Global Head of Research, Lyxor Asset Management, Inc.

Panelists: Razvan Remsing
Head of Investment Solutions, Aspect Capital Limited

Arvin Soh
Portfolio Manager, Alternative Investment Solutions, GAM USA Inc.

11:15-12:00

HOW TO BEAT A 60/40 BENCHMARK THROUGH DIVERSIFICATION – EXTENDED AND EXTENSIVE

Moderator: Ranjan Bhaduri, PhD
Chief Executive Officer, Bodhi Research Group

Panelists: Ajay Dravid, PhD
Chief Investment Officer, Equinox Institutional Asset Management

Simon Kitson
Co-Founder and Portfolio Manager, BlueSky Alternatives

Nigol Koulajian
Founder, Quest Partners LLC

12:00-1:15

NETWORKING LUNCH

1:15-2:00

INVESTING IN THE FAKE NEWS AGE

Presenter: Ben Hunt, PhD
Chief Investment Strategist, Salient

2:00-2:45

NAVIGATING LIQUIDITY RISK & SMART PORTFOLIO CONSTRUCTION

Moderator: Max Giolitti
Chief Risk Officer, Verus

Panelists: Salem Abraham
President, Abraham Trading Company

Nancy Davis
Managing Partner and Chief Investment Officer, Quadratic Capital Management LLC

Abdalla Ruken, PhD
Chief Risk Officer, Polar Asset Management Partners Inc.

2:45-3:30

CO-INVESTMENTS IN RISK PREMIA – OPTIMAL ALLOCATIONS INTERNAL & EXTERNAL

Moderator: Maxwell Jallits
Investment Director, Cambridge Associates LLC

Panelists: Ludger Hentschel
Founding Partner, Investments, ARP Investments

Christophe L'Ahelec
Senior Principal, Alternative Investments, Capital Markets, Ontario Teachers' Pension Plan

Oliver Schupp
Managing Director, Head of North America, Capital Fund Management

3:30-4:00

NETWORKING BREAK

4:00-4:45

GETTING THE MOST, WHILE GIVING UP THE LEAST, FROM YOUR HEDGE FUND INVESTMENTS

Moderator: James McKenna
Managing Director, InfraHedge Limited

Panelists: Jean Olivier Caron
Executive Director, FORT LP

Christina Mah Darcy
Director, Investment Operations, Canada Pension Plan Investment Board

Greg Strassberg
Senior Investment Manager, Aberdeen Standard Investments

4:45-5:15

UNLOCKING THE HIDDEN VALUE OF WOMEN IN INVESTING

Presenter: Meredith Jones
Founder, MJ Alternative Investment Research LLC

5:15-6:00

EXPLORING THE DIVERSITY DIVIDEND

Moderator: Meredith Jones
Founder, MJ Alternative Investment Research LLC

Panelists: Elaine Kunda
Managing Partner, Disruption Ventures

Lindsay Patrick
Director, Global ETF Strategy, RBC Capital Markets

Camilla Sutton
President and CEO, Women in Capital Markets

6:00-7:00

CLOSING NETWORKING RECEPTION

SPEAKER BIOS



SALEM ABRAHAM

President, Abraham Trading Company

Salem Abraham, President, Abraham Trading Company, has been using quantitative models to trade global futures markets for over 25 years. Salem began trading while attending Notre Dame, where he graduated cum laude with a B.B.A. in Finance in 1987. In January of 1988, he began using his systematic approach to trade managed accounts. He registered as a Commodity Trading Advisor in October 1988 and organized Abraham Trading Company in 1990. Salem continues to lead the research efforts at Abraham Trading Company. Salem has been featured in Michael Covel's books *The Complete Turtle Trader* and *Trend Following*. He has also appeared in *Bloomberg Markets*, *Absolute Return*, *Barron's*, and the *NY Times*. Salem is registered with the Commodity Futures Trading Commission and is a member of the National Futures Association. He held full memberships at both the Chicago Board of Trade and the Chicago Mercantile Exchange. Salem resides with his family in Canadian, Texas. He is actively involved in improving education in Texas.



DEVIN ANDERSON

Managing Director, Head of Solution Sales, Deutsche Bank

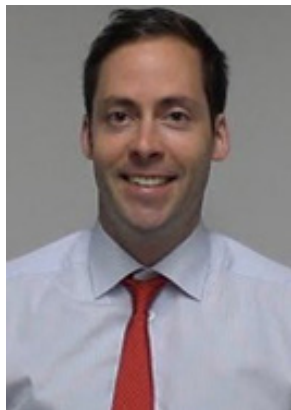
Devin Anderson is a Managing Director and Head of Solution Sales in equity derivatives at Deutsche Bank, where he leads the marketing of QIS, light exotics, and fund derivatives in the US. He works closely with clients to develop hedging programs, express market views and interpret market sentiment from equity derivative implied prices. He has extensive experience in synthetic equity products and options, as well as over-the-counter volatility, dividend and correlation derivatives. Devin joined Deutsche Bank in 2006. He holds a Bachelor of Finance from the University of Pittsburgh and an MBA from Carnegie Mellon, where he also guest lectures on options and option market microstructure.



RANJAN BHADURI, PHD

Founder, President & CEO, Bodhi Research Group

Ranjan Bhaduri is the Founder, President & CEO of Bodhi Research Group. Bodhi Research Group is focused on research and education in the alternative investments industry. Dr. Bhaduri has extensive experience in hedge fund research, hedge fund factorization, portfolio management, and due diligence (investment, operational, and structural). Dr. Bhaduri has designed and implemented an institutional due diligence and research program. Dr. Bhaduri's experience includes being on an Investment Committee at Morgan Stanley where he conducted due diligence and helped design customized portfolios of Alternatives. Earlier, he was at a Canadian Fund of Funds, and at a multi-billion dollar capital management firm where he was involved in all aspects of its fund of hedge funds and structured finance business. He has also worked with two major Canadian investment banks in the Financial Strategy Consulting Group and in Global Risk Management & Control, respectively. Dr. Bhaduri has a winning track record of leadership and training. Several of his former analysts and interns have gone on to have successful careers and have held positions at prestigious organizations, including the following firms: Ontario Teachers' Pension Plan, Goldman Sachs, J.P. Morgan, Wisconsin Alumni Research Foundation, and Crabel Capital Management. Dr. Bhaduri has held an advisory role at the East-West Center, a leading think tank on the Asia-Pacific region. He has taught finance and mathematics at several universities and lectured on Derivatives for the Montreal Exchange. Dr. Bhaduri has published papers on and been invited to speak worldwide regarding hedge fund issues, and advanced portfolio and risk management techniques. Dr. Bhaduri was invited by the CME to be part of a special delegation that met with regulators in Beijing and Taipei to discuss hedge fund issues. Dr. Bhaduri holds both the CFA and CAIA charters. He is a member of the American Mathematical Society, the Mathematical Association of America, the Toronto CFA Society, and PRMIA. Dr. Bhaduri previously served as a member of the All About Alpha Editorial Board and has previously served on the CAIA Chicago Chapter Executive. Dr. Bhaduri recently served on the Board of Directors of AIMA Canada, co-chair of AIMA Canada Managed Futures Committee, and on the AIMA Global Research Committee.

**JEAN OLIVIER CARON**

Executive Director, FORT LP

Jean Olivier Caron joined FORT in 2016 and is a member of the Business Development & Investor Relations department. Prior to joining FORT, Mr. Caron was Sales Director at Citigroup Japan leading a team of financial engineers and sales to address both the institutional and retail equity derivatives markets. Prior to Citi, Mr. Caron was Sales Director at BNP Paribas both in Tokyo and New York where he focused on institutional relationships. During a span of 6 years, as part of the equity derivatives sales team, he was responsible for promoting and developing a product offering tailored to institutional investors in Asia and North America. Mr. Caron started his career in finance at Citigroup Japan in 2006 working in fixed income risk management and international syndication. Mr. Caron graduated from the University of Tokyo with a master's degree in applied sciences, and he holds an electrical engineering diploma from Ecole Polytechnique of Montreal.

**CHRISTINA MAH DARCY**

Director, Investment Operations, Operations & Technology, Canada Pension Plan Investment Board

Christina has over 20 years of experience in the Financial Services Industry in various roles including external audit, internal audit, financial reporting, operational due diligence and most recently investment operations. Christina currently manages a team of 40 operational professionals supporting the Canada Pension Plan Investment Board's public markets trading programs. Christina's teams consist of hedge fund operations, trade settlements, managed account platform operations, tax research, data operations, corporate actions and overall deal support. Christina also sits on the Board of Directors for CPPIB's managed account platform. Prior to joining CPPIB, Christina earned her CPA and CA designations as an audit manager at Ernst & Young LLP. Subsequently, Christina joined the Ontario Teachers' Pension Plan within their internal audit function and then moved to Russell Investments to act as their Controller.

**NANCY DAVIS**

Managing Partner and Chief Investment Officer, Quadratic Capital Management LLC

Nancy Davis is the Managing Partner and Chief Investment Officer of Quadratic Capital Management, an investment advisory firm focused on convexity strategies based in Greenwich, CT. Ms. Davis began her career at Goldman Sachs where she spent ten years, the last seven at the proprietary trading group where she became Head of Credit, Derivatives and OTC Trading. Prior to starting Quadratic, she served as a portfolio manager at Highbridge where she managed \$500 million of capital in a derivatives-only portfolio. She later served in a senior executive role at AllianceBernstein. Ms. Davis writes and speaks frequently about financial topics and world markets. She has been published in Financial News, Absolute Return and Institutional Investor and has contributed papers to two books. She has been interviewed by The Economist, The Financial Times, New York Magazine and Le Figaro. In 2014, Nancy was selected by Institutional Investor as a Rising Star of Hedge Funds and recognized by The Hedge Fund Journal as one of "Tomorrow's Titans." Ms. Davis holds a B.A. magna cum laude in Economics from George Washington University where she was a recipient of the Presidential Academic Scholarship. Ms. Davis speaks frequently at industry events including SALT Las Vegas, Sohn, Talking Hedge, HedgeWorld, AlphaHedge, CBOE Risk Management and IMN. Ms. Davis is a board member of the International Partners Committee and was a keynote speaker in China at the Asset Management Association's annual conference. Ms. Davis has appeared on CNBC, Reuters, Bloomberg, MSNBC and Sina.

**AJAY DRAVID, PHD**

Chief Investment Officer, Equinox Institutional Asset Management, LP

As Chief Investment Officer of Equinox Institutional Asset Management and Managing Director of Portfolio Strategy at Equinox Fund Management, Dr. David is involved in day-to-day portfolio and risk management for all of Equinox Funds' offerings. In addition, Dr. David is involved in the development and the structuring of new products. Prior to joining Equinox, he was a consultant and a member of the Executive Committee of The Frontier Fund. Dr. David has over 30 years of experience in industry, academia, and financial services. From 2004 to 2006, he was President of Saranac Capital Management, a separate entity spun out from Citigroup to manage more than \$3 billion in hedge fund assets. From 1996 to 2004, he was a Director and then a Managing Director at Salomon Brothers and Citigroup, where he helped build and manage the hedge fund business and platforms. He was a co-portfolio manager for the Multi-Strategy Arbitrage funds, a quantitative analyst for the Equity Long-Short funds, and head of the Risk Committee. He was also involved in the structuring and marketing of funds and in client service. From 1993 to 1996, Dr. David was a Vice President in the Asset Allocation Research Group of Salomon Brothers. Prior to this, he was an Assistant Professor of Finance at the Wharton School. He has published numerous papers in leading academic and practitioner journals including Journal of Finance, Journal of Financial Economics, and Journal of Derivatives. Dr. David received a BSc in Physics from the University of Poona (India), an MA in Physics from SUNY at Stony Brook, an MBA in Finance and Marketing from the University of Rochester, and a PhD in Finance from the Graduate School of Business at Stanford University. He currently holds a CFTC/NFA Series 3 registration as well as Series 7 and 63 Securities Licenses.

**MAX GIOLITTI**

Chief Risk Officer, Verus Investments

Mr. Giolitti has over 22 years of industry experience and is currently responsible for overseeing the risk management and risk allocation teams. He works with a variety of client types to bring a risk based framework to all components of the investment process: design, implementation and monitoring of the investment portfolio. The objective is to maximize risk adjusted returns. Prior to starting with Verus in 2011, he was director of asset allocation and risk at the Alaska Permanent Fund Corporation (APFC) where he was also responsible for the external CIO program, the absolute return portfolio, and multi-asset allocation managers. Before joining APFC, Mr. Giolitti held several key positions in finance and technology, including chief risk officer at Tahoma Capital, director of quantitative analysis and group risk manager at Microsoft Corporation, head of research at Money Management Group and head of product management at GL Trade/FNX. Mr. Giolitti is a frequent speaker at industry conferences, where he has presented on a broad range of topics from risk management to asset allocation. Mr. Giolitti graduated from the University of California at Berkeley with a bachelor of arts (BA) and a double major in physics and mathematics. He also earned a master of science degree (MS) in applied mathematics from the University of Washington.

**STEPHEN HARVEY**

Director, Risk Management, Titan Advisors

Stephen Harvey joined Titan Advisors in 2015 following Titan's acquisition of Saguenay Strathmore Capital, Ltd, and is now the Chief Risk Officer, with responsibility for assessing and monitoring manager and portfolio-level market risk. In addition, Stephen works closely with Tom Holliday on portfolio construction and ensuring that portfolio mandates are implemented. He joined Strathmore Capital in 2005 (later Saguenay Strathmore) where he held various hedge fund research and risk duties. In 2000, Stephen joined the risk analytics team at Ontario Teachers' Pension Plan Board, where he worked on hedge fund risk aggregation. Stephen graduated with a B.A. in business and economics from York University in 2000. He has been a CFA charter holder since 2003.

**LUDGER HENTSCHEL**

Founding Partner, Investments, ARP Investments

Ludger Hentschel joined ARP Investments as Founding Partner, Investments based in New York. Ludger has over 20 years of experience in quantitative research and investing. Prior to joining ARP Investments, he was Managing Director of Analytical Research at MSCI, based in New York, responsible for leading MSCI's research in global multi-asset-class risk models, including alternative investments, asset allocation and macroeconomic risk, and liquidity risk. Before joining MSCI, Ludger was head of quantitative research and asset allocation for the hedge fund group at Investcorp, an alternatives investments company. Previously, he headed quantitative equity research at New York Life Investment Management, was an Associate Professor of Finance at the University of Rochester and served as an Economist for the Board of Governors of the Federal Reserve System. Ludger earned a BS in Mechanical Engineering from Yale and a PhD in Economics from Princeton. He has published articles in leading academic finance journals, served as an associate editor for the Journal of Financial Economics, and is a frequent speaker at financial seminars and conferences.

**W. BEN HUNT, PHD**

Chief Investment Strategist, Salient

Ben Hunt is the chief investment strategist at Salient and the author of Epsilon Theory, a newsletter and website that examines markets through the lenses of game theory and history. Over 100,000 professional investors and allocators across 180 countries read Epsilon Theory for its fresh perspective and novel insights into market dynamics. As chief investment strategist, Dr. Hunt helps develop investment strategy for the firm, works with portfolio managers and key clients to incorporate his investment views into their decision-making process, and manages certain portfolios directly. Dr. Hunt is a featured contributor to a wide range of investment publications and media programming. Dr. Hunt received his Ph.D. in Government from Harvard University in 1991. He taught political science for 10 years: at New York University from 1991 until 1997 and (with tenure) at Southern Methodist University from 1997 until 2000. Dr. Hunt wrote two academic books: *Getting to War* (Univ. of Michigan Press, 1997) and *Policy and Party Competition* (Routledge, 1992), which he co-authored with Michael Laver. Dr. Hunt is the founder of two technology companies and the co-founder of SmartEquip, Inc., a software company for the construction equipment industry that provides intelligent schematics and parts diagrams to facilitate e-commerce in spare parts. Dr. Hunt began his investment career in 2003, first in venture capital and subsequently on two long/short equity hedge funds. He worked at Iridian Asset Management from 2006 until 2011 and TIG Advisors from 2012 until 2013. Dr. Hunt joined Salient in 2013, where he combines his background as a portfolio manager, risk manager, and entrepreneur with academic experience in game theory and econometrics to provide a unique perspective on investment risk and reward on behalf of Salient and its clients.

**MAXWELL JALLITS**

Investment Director, Cambridge Associates LLC

Max is an Investment Director based in Cambridge Associates' Boston office. He specializes in hedge fund research, and his responsibilities include identifying, performing due diligence, and monitoring investment firms. He focuses on investment opportunities in diversifying asset classes and strategies, including CTA/managed futures strategies, alternative beta/hedge fund replication, risk parity and GTAA, active currency, volatility trading, and discretionary and systematic global macro. Max also serves as a hedge fund specialist on clients with assets ranging up to \$5bn. Prior to joining hedge fund research Max worked as an Associate on a wide range of clients including non-profits, private clients, and pensions with assets ranging up to \$2.5bn. Max holds a BA in History and Economics from The College of William and Mary.



MEREDITH JONES

Founder, MJ Alternative Investment Research LLC

Meredith A. Jones is an internationally recognized researcher, writer, blogger speaker and expert in the alternative investment industry. She is the author of *Women of The Street: Why Female Money Managers Generate Higher Returns (And How You Can Too)*, which won an Axiom Award gold medal in 2016. She is also a contributor to Institutional Investor magazine, with a featured monthly column called "The Broadside." Her bi-weekly blog appears in a variety of media outlets as well. Meredith was named as an Inc. magazine's "17 Inspiring Women To Watch in 2017" and as a Distinguished Author by the Securities and Exchange Commission in 2018. She serves on the Board of Directors for Rock the Street, Wall Street, a non-profit that provides financial and investment literacy programs to high school girls. Over the past 19 years, Meredith has presented her original research and insights to industry participants around the world. She is a frequent speaker on the international conference circuit and has had her findings published in books and major media outlets, including the Economist, the New York Times, CNBC, the Wall Street Journal, the Financial Times, the Journal of Investing, and others. As founder of MJ Alternative Investment Research, Meredith continues to provide timely research, education and actionable insights to the alternative investment community, with a particular emphasis on gender and investing, emerging managers, diversity, and ESG/impact investing.



NIGOL KOULAJIAN

Founder, Quest Partners

Nigol Koulaian is the Founder and Chief Investment Officer of Quest. Mr. Koulaian founded Quest in March 2001 to pursue his passion for quantitative investment research and strategy development, which he has focused on from the beginning of his career in the early 1990's. After lengthy research, Mr. Koulaian identified specific strategies using proprietary techniques that have been continuously enhanced over the past seventeen years and became the basis for the growth of Quest. The Firm, which is based in New York, currently manages \$1.6 billion in assets and employs eighteen people. In 2002, Mr. Koulaian started the NOK Foundation, which is committed to promoting the study and practice of yoga and meditation globally. Mr. Koulaian has acted as a board member of the Omega Institute and David Lynch Foundation. Mr. Koulaian earned an MBA in finance from Columbia Business School and a BS in electrical engineering from Notre Dame.



SIMON KITSON

Co-Founder, Blue Sky Alternative Investments

Simon is co-founder of Blue Sky Investment Science Asset Management Pty Ltd and has 28 years' experience in financial markets as a market and economic analyst and portfolio manager. He has worked with Citigroup London, Westpac and Deutsche Bank, plus at both the Victorian & South Australian Government Debt Management agencies, where he was responsible for actively managing up to \$17 billion. Simon holds a Masters' of Business Administration from RMIT University.



ELAINE KUNDA

Managing Partner, Disruption Ventures

Elaine is the Founder and Managing Partner of Disruption Ventures. The first Canadian Venture Capital fund with a mandate to invest in female founded and led companies. A serial entrepreneur and veteran in the online media space, Elaine has successfully built teams and realigned business strategies for over 15 years. She was CEO of B5Media which was sold to Alloy Digital in 2012 and prior to that, CEO of ZipLocal which was sold to Canpages in 2009. Elaine has spent the past 6 years consulting and advising start-ups and early stage companies reach their goals and access financing.

**CHRISTOPHE L'AELEC**

Senior Principal, Alternative Investments, Ontario Teachers' Pension Plan Board

Christophe L'Ahelec is a Senior Principal in the Capital Markets department, at Ontario Teachers' Pension Plan Board where he is responsible for the portfolio construction and risk management of the external manager portfolio. Prior to that he was a quantitative analyst and assistant portfolio manager at Mignon Genève SA/Alpstar Asset Management, in Switzerland, where he took part in the creation and portfolio management of a European systematic market neutral fund. Christophe is a graduate engineer in Finance and Applied Mathematics from the Ecole Nationale Supérieure d'Informatique et de Mathématiques Appliquées de Grenoble, France and holds the Chartered Financial Analyst® designation.

**JOHN LINDER**

Managing Director – Marketing and Client Strategy, Ryan Labs Asset Management

John is Managing Director – Marketing & Client Strategy at Ryan Labs Asset Management. In this role, John provides customized comprehensive fixed income solutions, incorporating traditional active fixed income strategies as well as futures overlay strategies. John works closely with consultants and plan sponsors focusing on traditional active fixed income allocations and economic crisis offset solutions. In addition, he works with clients to model and stress test portfolio builds. Prior to joining Ryan Labs in 2018, John held positions at Pension Consulting Alliance as a consultant to public pension plan boards and their professional staffs, CTC Consulting in research and strategy, and Alsin Capital as a buy-side equity analyst, Larson Allen Weishair as manager of business valuation, and McGladrey & Pullen as a senior analyst in the financial management group. John has been an advisor to public pension plans, consultants, foundations, and asset managers. He has worked in the financial markets for over 20 years, is a CFA Charterholder and Certified Public Accountant (CPA). John holds a B.A. in Economics from Middlebury College, and a Masters in Accountancy from the Kenan-Flagler Business School UNC Chapel Hill.

**REMY MARINO**

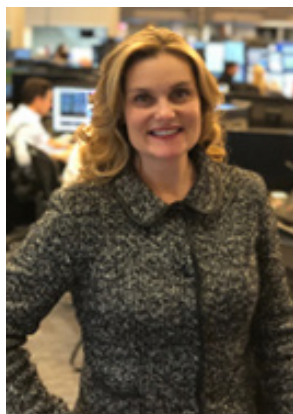
Managing Director, Global Investment Solutions, Deutsche Bank

Remy Marino is a senior member of the Global Investment Solutions division at Deutsche Bank Securities in New York. This new division was set-up in 2016 after integration of several key businesses from the asset-management and the investment banking divisions in order to address clients' strategic needs and to deliver holistic solutions across multi asset investment products and solutions. Mr. Marino joined Deutsche Bank in 2007 as Head of Currency Structuring Americas. In 2009, he was promoted to Head of Alternative Investment Solutions in New York, a senior role which leveraged his technical skills to grow the institutional business in the alternative space, including FX, commodity and Hedge-Fund investments. In 2012, he took responsibility for the distribution of the Alternatives investment offering in asset management division which covered Infrastructure, Hedge-Funds, Fund Derivatives and Alternative Betas, Private Equity, Real Estate and Commodities. Prior to Deutsche Bank, he ran the currency structuring team at Barclays Capital in New York. Mr. Marino started his career at Credit Agricole as an exotic currency options trader. He held several senior roles at the bank in both New York and Paris, including head of the currency and fixed income structuring team, before moving on to Barclays Capital. He graduated as an Actuary from the Institute of Financial and Actuarial Sciences in Lyon, France (ISFA) and earned two Master's degrees (Master of Science in Financial Mathematics and an equivalent to a first year of PhD in Econometrics) from Lyon University in 1999/2000.

**JAMES MCKENNA**

Managing Director, InfraHedge Limited

Jim McKenna is a Managing Director and responsible for business development and product management for State Street's Alternative Investment Solutions business. He joined in September 2015 with a focus on strengthening the global reach of its InfraHedge managed account platform (MAP). InfraHedge provides an independent governance and risk management architecture to make investing in complex portfolios more controlled, transparent and cost effective for institutional investors. It is the market-leading provider with over \$30.2Bn of AUM as of June 2017. Jim has over 18 years of global experience in the hedge fund industry and, prior to joining State Street, was a Partner and Managing Director at HedgeMark Advisors, a leading managed account platform provider, now fully-owned by BNY Mellon. As Head of Business Development for EMEA & APAC, he was instrumental in expanding their business and developed a deep working knowledge and cultural understanding of how to conduct business in those regions. Before HedgeMark, Jim was active in the hedge fund derivative space for close to a decade and, most recently, held business development roles with Société Générale in London and New York and was also European Head of Relationship Management for a group within its Lyxor Asset Management division while in Paris. Jim was awarded a B.Sc degree in Economics from The Pennsylvania State University.

**LINDSAY PATRICK**

Global ETF Strategist, RBC Capital Markets

Lindsay Patrick is the Global ETF Strategist for RBC Capital Markets in Toronto, spearheading the RBC Capital Markets research product and sales efforts for Exchange Traded Funds. She has more than 15 years of global investment experience spanning trading floors across North America, Europe, Australia and Asia. Lindsay started her career with RBC Capital Markets in M&A Investment Banking in Toronto and she recently returned following a 10-year stint overseas with Bank of America Merrill Lynch in London where she held a variety of positions in the Global Equities and Equities Derivatives groups. She is a Co-Chair for R-Women Canada, RBC Capital Markets' employee led-resource group dedicated to fostering women's career development within the bank, and is actively involved with the Women in Capital Markets. Lindsay received her MBA with Honors in Finance from The Wharton School at the University of Pennsylvania, her BBA with Honours in International Business from Bishop's University and is a CFA Charterholder. She is also on the Board of Directors for Children First Canada and is an active volunteer with the Halton District School Board, the Oakville Rangers Hockey Club and the Oakville Soccer Club.

**JONATHAN PLANTÉ**

Manager of Business Development and Investor Relations, Innocap

Jonathan Planté is Manager of Business Development and Investor Relations at Innocap, which he joined in 2013. In addition, he currently lectures at HEC Montréal, where he teaches hedge funds to graduate students. During his 10 years in the alternative investment industry, M. Planté held various positions in both Europe and North America. His qualifications include a graduate degree in Finance from HEC Montréal, a master's degree in international business development from EM Lyon group as well as the CAIA designation.

**RAZVAN REMSING**

Head of Investment Solutions, Aspect Capital Limited

Razvan Remsing joined Aspect Capital in July 2010 and is Head of Investment Solutions. Razvan's team is integral in the product development and research process at Aspect, and also provides quantitative expertise to Aspect's clients on its investment process and the development of new product ideas. Part of the team's mission is to provide a high level of client transparency, keeping investors updated with research developments and performance analysis. In order to do this the team is deliberately positioned to ensure a high level of interaction with the Research team. Prior to Aspect Capital, he worked at Skybound Capital where was responsible for manager research, portfolio construction and risk management. From 2007 to 2009 he worked at Clear Horizon Capital, a contrarian equity long-short fund based in Cape Town. There he was responsible for quantitative investment research, statistical arbitrage pairs-trading and derivative modelling. From 2004 to 2007, Razvan worked at PeregrineQuant (now Vunani Fund Managers) in Cape Town. He was involved in the development and production of their strategic and tactical asset allocation models. Razvan graduated with distinctions in Mathematics, Applied Mathematics and Physics from Rhodes University. He holds a BSc (Hons) in Theoretical Physics from Wits University and was awarded an MSc in Financial Mathematics from the University of Cape Town and is a CFA Charter holder.

**ABDALLA RUKEN, PHD**

Chief Risk Officer, Polar Asset Management Partners Inc.

Abdalla joined Polar Asset Management Partners in 2008. As Chief Risk Officer, he leads several departments including risk management, technology, and operations. Previously, Abdalla was with the Bank of Nova Scotia, serving as a Market Risk Manager before being appointed Assistant General Manager to head a group responsible for managing the market risk of traded products. In this capacity, Abdalla led the development of the bank's portfolio simulation engine for derivative exposure measurement. He also contributed significantly to building a framework for managing the risk of alternative assets. Abdalla graduated from McMaster University in 1994 with a Ph.D. in Theoretical Physics.

**OLIVER SCHUPP**

Managing Director, Head of North America, Capital Fund Management

Oliver Schupp is Head of North America for CFM Inc. based in New York. He is responsible for North American operations and leads the region's business development. Oliver has an extensive background in investment management and quantitative strategies, and founded his own liquid alternative investment solutions firm, Altemis Capital Management, prior to joining CFM. He has also worked at Credit Suisse Asset Management, most recently as a Managing Director and Global Head of Beta Strategies (quantitative and index businesses). Earlier in his career, Oliver worked in portfolio trading and index arbitrage for Commerzbank in London and was a Senior Consultant for Barra International in London and Frankfurt. He holds a Masters' degree in Finance from the Johannes Gutenberg University in Mainz, Germany.

**LUIS SECO, PHD**

President & Chief Executive Officer, Sigma Analysis & Management Ltd.

Luis Seco is the President and Chief Executive Officer of Sigma Analysis & Management, a Canadian asset management firm that creates investment products for institutional investors. He is a Professor of Mathematics at the University of Toronto, where he is also the director of its Mathematical Finance Program and the director of the RiskLab. He obtained his PhD from Princeton University, and worked at the California Institute of Technology. His area of research is at the cross roads of risk management and asset management. He won the Synergy Award of the Canadian Government in 2007 and is a Caballero de la Orden del Merito Civil, awarded by the Spanish Government in 2011.



KUNJAL SHAH

Global Head of Hedge Fund Research, Lyxor Asset Management Inc.

Kunjal Shah joined Lyxor Asset Management Inc. ("Lyxor Inc.") in August 2014 as the Global Head of Hedge Fund Research. He is responsible for supervising the Portfolio Management and Hedge Fund Research teams. Prior to joining the firm, Mr. Shah was employed by Arden Asset Management, where he was a Partner and Managing Director. Prior to that, Mr. Shah was a Director and Co-Head of Hedge Fund Credit Risk Management for the Americas at Deutsche Bank AG. He was also an integral member of the Hedge Fund Credit Risk Management team at Goldman Sachs & Co. in New York, where he led due diligence and monitoring of hedge funds. Mr. Shah brings more than fifteen years of experience in hedge fund manager selection, due diligence and monitoring to his position. Mr. Shah holds a B.A. in Economics from the University of Manchester, and an M.B.A. in Finance, Management and Strategy from the Kellogg School of Management at Northwestern University.



ARVIN SOH

Portfolio Manager, Alternative Investments, GAM USA Inc.

Arvin Soh is a Portfolio Manager and Investment Committee Member of GAM's Global Investment Solutions team with over twenty years of experience investing professionally. Within GAM, he is responsible for global macro and systematic investments along with the management of GAM Trading and numerous multi-strategy accounts. This also includes collaborating with the global sales and marketing team on new product development. Prior to joining GAM in February 2005, Mr. Soh was a manager within the pension group at Pfizer, with primary responsibility for manager selection in international equity, global macro and currency funds. Before that, he was an assistant portfolio manager with a quantitatively-based fundamental hedge fund, and a vice president with Bankers Trust Asset Management focused on global markets. Mr. Soh holds a BA in Economics from Cornell University and an MBA from the Wharton School of the University of Pennsylvania. He is based in New York.



GREG STRASSBERG

Senior Investment Manager/Alternatives Investment Risk, Aberdeen Standard Investments

Greg Strassberg leads the Alternative Investment Risk team and is one of the five member Hedge Fund Solutions Governance and Investment Committee at Aberdeen Standard Investments. Greg is responsible for risk management of all of the firms' hedge fund investments and acts as an integral part of the ongoing investment process. He works on enhancing the firm's quantitative analytics, risk infrastructure, monitoring of risk exposures, portfolio construction and manager analysis. Greg held this position prior to the merger between Aberdeen Asset Management and Standard Life in August 2017. Greg joined Aberdeen through the acquisition of Arden Asset Management where he was a Managing Director and Head of Risk Management. Previously, he was a Director at BlackRock as an Analytics Relationship Manager for external clients of the Aladdin platform. In that role, he provided portfolio and risk managers with insight, research, and development of their analytical deliverables. Prior to that, Greg was an Executive Director for Measurisk LLC. Measurisk is a provider of independent risk-transparency and risk-measurement solutions for institutional investors and asset managers. In that role, he held the positions of Head of Product Development and Head of Client Services. Greg holds a BS in Finance from the University of Colorado and is CFA charterholder.



CAMILLA SUTTON

President and CEO, Women in Capital Markets

Camilla Sutton is the President and CEO of Women in Capital Markets (WCM), a national not-for-profit that aims to accelerate gender diversity across financial services. To achieve this, she is focused on building the talent pipeline of women, working towards transforming trade-floor cultures and advocating for change. Camilla's career spans more than two decades in capital markets, most recently as Scotiabank's Global Head of Foreign Exchange, responsible for the firm's FX trading desks, electronic trading and distribution, sales teams, and the global strategy. Prior to this role, she was Scotiabank's Chief FX Strategist, providing global macro commentary and advisory services across the firm's client base. Earlier in her career, she was part of Portfolio Management at OMERS and Equity Research at BMO Capital Markets. Camilla holds a BA from Dalhousie University and an MBA from the Richard Ivey School of Business. In addition, she is a CMT and CFA charterholder. She is an active member of the global investment community. She is a member of the CFA Society Toronto's Board of Directors and was previously a member of the Bank of Canada's Foreign Exchange Committee. She is also a member of several committees within the United Way and CFA Society Toronto and has been a long-term volunteer at Women in Capital Markets.

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