



TALKING HEDGE



THE NEW FRONTIER OF MANAGED FUTURES & MACRO STRATEGIES: IMPACT ON INSTITUTIONAL PORTFOLIOS

NOVEMBER 7-8, 2018 – OMNI DOWNTOWN HOTEL AUSTIN

CONFERENCE GUIDE

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Welcome to our program: ***The New Frontier of Managed Futures and Global Macro Strategies: Impact on Institutional Portfolios***. This is an auspicious time for us to talk about the current uncertainty and volatility in global markets, and the vast amount of strategic innovation in alternative investing designed to help investors protect and grow assets.

Talking Hedge brings together the keenest, most successful hedge fund managers and solutions providers for valuable mind share with institutional investors. Our events are designed to spark rich conversation with time to meet in a meaningful way.

We're thrilled to provide you with a full day of engaging discussions thanks to our exceptional speaking faculty. Many thanks to our participants for their enthusiasm, thought leadership, and passion to share their insights with you.

Special thanks to our lead partner Devin Anderson and his colleagues at **Deutsche Bank** for their extraordinary inspiration and contributions.

Our partner firms, who make the conference possible, include: **Abraham Trading Company, Artic Blue Capital, Aspect Capital Limited, Campbell & Company, Capital Fund Management, CME Group, Crabel Capital Management, Equinox Institutional Asset Management, H2O Asset Management, InfraHedge Limited, K2 Advisors/Franklin Templeton Alternative Investments, Lyxor Asset Management, Ryan Labs Asset Management, Sigma Analysis & Management, Systematica Investments, and Transtrend**. We are delighted to collaborate with these firms to bring you today's thought-provoking agenda.

A special shout out to **Equinox Institutional Asset Management** for sponsoring our Welcome Reception and to **Coquest Advisors** for sponsoring our concluding Cocktail Reception.

Thank you for joining us for an energizing day of conversation and networking!

Kind regards,

Meg Bode
Founder

CONFERENCE PROGRAM

WEDNESDAY, NOVEMBER 7

6:00-7:30

TALKING HEDGE WELCOME RECEPTION FOR ALL REGISTRANTS

THURSDAY, NOVEMBER 8

7:30-8:30

BREAKFAST

8:30-9:00

HOW LATE IS THE CYCLE?

Opening Keynote Presenter:

Bankim Chadha, PhD
Chief US Equity & Global Strategist, Deutsche Bank

9:00-9:45

THE BIG DATA, DEEP LEARNING AND MACHINE LEARNING REVOLUTION: WHAT IT MEANS FOR YOUR BUSINESS

Moderator: **Ronnie Shah, PhD**
Head of US Quantitative Research and Quantitative Investment Solutions, Deutsche Bank

Panelists: **Balakrishna Kolluru, PhD**
Senior Speech Scientist, Clarify

Sridhar Sudarsan
Chief Technology Officer, SparkCognition

9:45-10:30

INVESTING IN VOLATILITY FOR DEFENSE: THE ALCHEMY OF RISK

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

Panelists: **Carlos Chujoy**
Managing Director, Head of Risk Management & Applied Research,
Employees Retirement System of Texas

Christopher Cole
Founder, Artemis Capital Management LP

10:30-11:00

NETWORKING BREAK

11:00-11:45

MAKING THE MOST OF RISING RATES, TRADE TENSIONS, AND MARKET VOLATILITY

Moderator: **Saul Farber**
Senior Director, Client Development & Sales – Buyside, CME Group

Panelists: **Steven Geovanis**
Chief Risk Officer, Lyxor Asset Management, Inc.

Asif Noor
Portfolio Manager, Aspect Capital Limited

Joris Tolenaar
Investor Relations, Transtrend

11:45-12:30

EXPLORING MODERN ADVANCES IN NON TREND-FOLLOWING STRATEGIES

Moderator: **Rufus Rankin, PhD**
Director of Research and Portfolio Manager, Equinox Institutional Asset Management

Panelists: **Jean-Jacques Duhot**
Chief Investment Officer, Arctic Blue Capital

Grant Jaffarian
Portfolio Manager, Crabel Capital Management

Joseph Kelly
Partner, Campbell & Company

12:30-1:45 **NETWORKING LUNCH**

1:45-2:30 ***HOW PEOPLE AND MACHINES ARE SMARTER TOGETHER***

Keynote Presenter:

James Scott, PhD
Associate Professor of Statistics, University of Texas at Austin

2:30-3:15 ***RISK PREMIA: MANAGING GREAT EXPECTATIONS***

Moderator: Jennifer Wildeman
Senior Portfolio Advisor, Aksia LLC

Panelists: Paul Fraynt
Head of Risk Premia, K2 Advisors, Franklin Templeton Alternative Investments

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

3:15-3:45 **NETWORKING BREAK**

3:45-4:45 ***INNOVATIONS IN CONSTRUCTING DEFENSIVE PORTFOLIOS***

Moderator: Jackie Rosner
Managing Director, PAAMCO Prisma

Panelists: Salem Abraham
President, Abraham Trading Company

Matthias Hagmann
Product Manager, Systematica Investments

John Linder
Managing Director, Ryan Labs Asset Management

Arvin Soh
Portfolio Manager, GAM USA

4:45-5:45 ***ALIGNMENT OF INTERESTS: FINE TUNING FAIRER OUTCOMES***

Moderator: Lawrence Powell
President, LP Institutional Inc.

Panelists: Scott Cheskiewicz
Partner, Jackson Walker

Adam Levine
Chief Strategist, Texas Treasury Safekeeping Trust

James McKenna
Managing Director, InfraHedge Limited

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

5:45-7:00 **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.



BANKIM CHADHA, PHD

Chief US Equity & Global Strategist, Deutsche Bank

Binky Chadha, Managing Director, is Deutsche Bank's Chief US Equity and Global Strategist and the Head of Asset Allocation. As Chief US Equity Strategist, Mr. Chadha is responsible for developing in-depth frameworks and views for evaluating prospects for US Equities, for identifying tactical and strategic trading opportunities at the market, sector and Industry group level and for thematic stock strategies. As Chief Global Strategist and Head of Asset Allocation, he is responsible for developing views on key issues across asset classes and regions, for tactical and strategic asset allocation and trades. Previously at Deutsche Bank he was the Chief US Equity Strategist and prior to that the Global Head of FX Research. Before joining Deutsche Bank, he held a variety of senior positions at the International Monetary Fund, including Division Chief for the Euro Area and for Global Markets. Mr. Chadha has a PhD in Economics from Columbia University and a BA in Economics, Math and Computer Science from Denison University.



SCOTT CHESKIEWICZ

Partner, Jackson Walker

Scott Cheskiewicz is a partner in Jackson Walker LLP's Corporate and Securities section and the leader of the firm's institutional investor practice, where he leads a team of lawyers experienced in representing institutional investors around the world with respect to alternative assets investments (e.g., "public markets" strategies such as hedge funds, long-only funds, collective investment trusts, and separately managed accounts and "private markets" strategies such as private equity funds, real estate funds, infrastructure funds and credit funds). One of Scott's key focus areas is in bespoke investment arrangements, which can take the form of separately managed accounts, funds of one, master custody agreements, and strategic partnerships. These arrangements typically involve a high degree of customization, including bespoke investment guidelines and restrictions, changes to the standard of care, non-standard expense reimbursement, and highly customized management and incentive fee models. Scott earned his J.D. from the Georgetown Law Center and his B.A., magna cum laude, in International Relations from Tulane University.

**CARLOS CHUJOY, CFA**

Managing Director, Head of Risk Management & Applied Research, Employees Retirement System of Texas
Carlos is the head of Risk Management and Applied Research at the Employees Retirement System of Texas. In this capacity Carlos and his team are responsible for risk management, asset allocation and derivatives research. Prior to joining ERS, Carlos worked at the Teacher Retirement System of Texas where he held numerous positions in the investment division.

**CHRISTOPHER COLE**

Founder, Artemis Capital Management LP

Christopher R. Cole, CFA is the founder of Artemis Capital Management LP and the CIO of the Artemis Vega Fund LP. Mr. Cole's core focus is systematic, quantitative, and behavioral based trading of volatility and derivatives. His objective is to profit from turbulence in markets and regime shifts in volatility without the substantial negative bleed associated with traditional hedging products. His decision to form a fund came after achieving significant proprietary returns during the 2008 financial crash trading volatility futures and options (verified by independent auditor). Mr. Cole's volatility research was deemed influential in derivatives circles and thereafter widely quoted by the mainstream financial press. His 2012 research paper entitled, "Volatility at World's End" argued the equity options market was mis-pricing and hedging the wrong tail (left as opposed to right), and was named one of the best macroeconomic thought pieces of the last decade. His 2017 paper "Volatility and the Alchemy of Risk" warns about self-reflexivity in the \$2 trillion global short volatility trade. Mr. Cole is a frequent speaker at industry conferences and in the media including Grant's Rate Observer, WSJ, Financial Times, and RealVision. He previously worked in capital markets at Merrill Lynch and structured over \$10 billion in derivatives and debt transactions. Mr. Cole holds the CFA designation and graduated Magna Cum Laude from the University of Southern California.

**JEAN-JACQUES DUHOT**

Chief Investment Officer, Arctic Blue Capital

Jean Jacques Duhot (JJD) is the CIO and founder of Arctic Blue Capital (ABC), an asset manager implementing systematic strategies designed to have a diversifying exposure and low correlation to traditional CTA's. JJD designed and ran these strategies in large North American pension fund, where he was Head of Tactical Global Macro then CIBC in Toronto where he was Global head of Proprietary Trading. JJD and his investment team then joined Millennium. They set up ABC as a stand-alone hedge fund in 2014. In October 2017, H2O AM, a London-based Global Macro manager with an AuM of \$30B acquired a majority stake in Arctic Blue Capital.

**SAUL FARBER**

Senior Director, Client Development & Sales – Buyside

Saul Farber serves as Senior Director of Client Development & Sales – Buyside at CME Group. He is responsible for helping CTA and managed futures market participants expand their use of listed futures and options products. Previously, Farber joined CME Group Clearing in 2013 and managed client onboarding during the Dodd-Frank mandatory clearing implementation. Prior to joining CME Group, he briefly practiced law and gained his initial financial services industry exposure at a hedge fund advisory firm. Farber earned a bachelor's degree Cum Laude in political science and history at New York University, and he earned a Juris Doctorate degree at New York Law School.

**PAUL FRAYNT**

Head of Risk Premia, K2 Advisors, Franklin Templeton Alternative Investments

Paul Fraynt joined K2 Advisors in January 2017. Mr. Fraynt has nearly two decades of buy and sell-side experience specializing in Alternative Investments, including systematic risk premia strategies research, portfolio construction, asset allocation, as well as risk management. Prior to joining Franklin Templeton, Mr. Fraynt led risk premia research at Altemis Capital Management where he was also a member of the fund's Investment Committee. He also held positions at numerous Wall Street firms including Goldman Sachs, Credit Suisse, and Citigroup. In addition, he was an Adjunct Professor at Pace University's MBA program, teaching courses on Applied Behavioral Economics and Hedge Fund Strategies. Mr. Fraynt holds an MBA from INSEAD and a bachelor's degree from Pace University.

**STEVEN GEOVANIS**

Chief Risk Officer, Lyxor Asset Management, Inc.

Steven Geovanis joined Lyxor Asset Management Inc. as Chief Risk Officer in 2007. From 2004 to 2006, Mr. Geovanis was a founding Partner and Head of Macro Trading at Citigroup's Tribeca Hedge Fund. From 2001 to 2004, Mr. Geovanis was Head of Market Risk for the Americas at HSBC and a member of HSBC's Asset and Liability Committee. He was also a founding Partner of Summit Capital, where he worked from 1996 to 1998, and was responsible for foreign exchange trading and market risk. Mr. Geovanis spent most of his career, from 1984 to 1996, at Merrill Lynch, where he ran Global Foreign Exchange Trading and served as President of Merrill Lynch International Bank. While at Merrill Lynch, he also headed the Global Currency and Bond Option Desks. Mr. Geovanis received his B.A. from Harvard University in 1977 and an M.B.A. from the Wharton School of Business at the University of Pennsylvania in 1981.

**MATTHIAS HAGMANN**

Product Manager, Systematica Investments

Matthias Hagmann is a Product Manager at Systematica and a former Product Manager at BlueCrest. Matthias Hagmann joined BlueCrest as a product manager in November 2014 from AHL, Man Investments. Matthias led AHL's largest research and investment management team, being responsible for all equity strategies (systematic macro (futures), single name equity) trading in the AHL Diversified, Dimension and Evolution programmes. Previous to AHL he was Head of Quantitative Research at Concordia Advisors, a multi-strategy hedge fund being now part of the Mariner Investment Group. Matthias graduated with distinction from the MSc in Econometrics and Mathematical Economics (London School of Economics), and further holds a PhD in Financial Econometrics from the Swiss Finance Institute. His research is published in high-profile academic journals such as Econometrica and the Journal of Econometrics.

**GRANT JAFFARIAN**

Portfolio Manager, Crabel Capital Management

Grant Jaffarian, Portfolio Manager, graduated from Wheaton College, IL with a double major in Economics and English in 2001. In 2010 Mr. Jaffarian received an MBA from University of Chicago. Mr. Jaffarian began his career at Belgium based Analytic Investment Management, a high turnover futures manager acquired by Robeco Bank. Upon leaving Analytic Investment, Mr. Jaffarian founded Petra Intraday, a short term systematic emerging manager. In 2004, Mr. Jaffarian joined Efficient Capital Management, LLC where he served as Chief Investment Officer before departing in December 2012. Mr. Jaffarian founded AlphaTerra, LLC in April 2013 to work with the world's most promising quant systematic trading strategies. In March 2014 AlphaTerra was acquired by Crabel Capital Management and Mr. Jaffarian assumed the role of Portfolio Manager for the Advanced Trend program. Mr. Jaffarian joined the Crabel Executive Committee in April 2016.



JOSEPH KELLY

Partner, Campbell & Company

Mr. Kelly leads the global institutional business from the New York offices of Campbell & Company. Mr. Kelly has over 20 years of experience as a proprietary derivatives trader, fintech entrepreneur, allocator, and executive for leading asset managers in liquid and private market strategies. Mr. Kelly is the inventor of record on US Patent #7337141, "Hedging Employee Stock Options".



BALAKRISHNA KOLLURU, PHD

Senior Speech Scientist, Clarify

Bala has a PhD in computer science from The University of Sheffield, UK. In particular, his area of expertise is statistical methods for speech processing. Over the past 17 years, Bala has worked on advancing the machine-learning (ML) research for processing media: Speech, Text, Images and Video. For his first post-doc, he worked on embedded speech recognition running on a portable device. This speech recognizer was a part of home automation for people with cerebral palsy in 2005. Then, he worked as a research fellow at National Center for Text Mining at University of Manchester. The focus of this fellowship was to implement the state-of-the-art ML techniques to Chemistry and Biology domains. In 2012, he moved to Toshiba Research Europe Limited in Cambridge, UK. His area of interest was now on a fully controllable, emotional, visual speech synthesis. Since joining Clarify in 2014, Bala has dedicated his time to bring the latest machine-learning research to scalable products: both in complexity & efficiency. Bala has published in several IEEE conferences, A and A* journals and holds several patents in the field of speech processing. His mustache has utter disregard for gravity while his ego remains firmly grounded.



ADAM LEVINE

Chief Strategist, Texas Treasury Safekeeping Trust Company

Adam Levine is currently the chief strategist and heads up the Innovation, Research and Risk Division at the Texas Treasury Safekeeping Trust Company. The Innovation, Research and Risk group is tasked with helping the organization in a wide range of areas including, strategy innovation, development of the portfolio information and risk platform, strategic and tactical allocation, portfolio construction and quantitative manager diligence, as well as the implementation of the smart leverage program. Prior to that Adam was the Deputy State Investment Officer for the New Mexico State Investment Office. He is a recovering attorney with a passion for learning new things, healthy living and exercise.



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.

**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.

**ASIF NOOR**

Portfolio Manager, Aspect Capital Limited

Mr. Noor joined Aspect in February 2016 as a Portfolio Manager. Together with Dr. Lachin, he is responsible for running and developing systematic global macro and systematic currency strategies. The team puts strong emphasis on research and the scientific and progressive development of their systematic investment strategies. He is a founding partner of Auriel Capital Management, which was acquired by Aspect in February 2016. Prior to launching Auriel in 2004, he was Vice-President, Quantitative Research and Portfolio Engineering at Deutsche Asset Management in London where he developed quantitative global tactical asset allocation strategies from 2002 to 2004. From 2000 to 2002, he worked in the Quantitative Research and Portfolio Engineering Department of Deutsche Asset Management in New York where he focused on currency overlay products. His career started at Barra RogersCasey as an Analyst in Investment Consulting. He is a CFA charterholder and holds a B.A. in Economics from Bard College (USA).

**LAWRENCE POWELL**

President, LP Institutional Inc.

Larry Powell is the former Deputy CIO of the Utah Retirement Fund, where he comanaged a \$25B US Public Pension Plan. Mr. Powell joined URS in 2008 and he was ultimately responsible for the oversight and management of the investment team, analyzing deals and investing in all global public and private market asset classes. He worked with the URS investment team in all aspects of the investment management process, including manager sourcing, due diligence, buy/sell decisions, fee and term negotiations as well as the tactical and strategic investing of the URS portfolio. Mr. Powell is currently President of LP Institutional, a consulting firm advising institutional investors and asset managers on issues such as allocation of capital, investment opportunities, best practices and governance. Prior to joining URS, Mr. Powell served initially as PM Alternative Assets, investing across asset classes private and public, before being promoted to Managing Director of External Public Markets at the Teacher Retirement System of Texas, where he oversaw nearly 40% of the \$115B in plan assets. In this role, he created and obtained approval for an external manager initiative based on an Optimal Endowment Portfolio, transitioning the plan from 10% to 80% externally managed. Mr. Powell managed a team of ten professionals who collectively oversaw TRS' global investments in external managers within equities, fixed income and hedge funds.

**RUFUS RANKIN, PHD**

Director of Research and Portfolio Manager, Equinox Institutional Asset Management

Dr. Rankin is the Director of Research of Equinox Institutional Asset Management and the Director of Portfolio Management of Equinox Fund Management. In addition, Dr. Rankin also assists with the conception, development and implementation of new products. Prior to his current role, Dr. Rankin served as a Regional Sales Associate and Research Coordinator for The Frontier Fund at SEI. He was also a Financial Advisor at Morgan Stanley and previously owned and operated a translation firm. Dr. Rankin holds a BA in Philosophy and a Masters in International Studies from North Carolina State University, and a Doctorate of Business Administration (Finance) from Grenoble Ecole de Management. His doctoral dissertation focused on statistical methods of enhancing multi-manager and multi-asset portfolio diversification, with an emphasis on portfolios of CTAs and Hedge Funds.

**JACKIE ROSNER**

Managing Director, PAAMCO Prisma

Jackie Rosner joined PAAMCO Prisma (previously KKR Prisma) in 2013 and is a Managing Director and member of the Portfolio Management team, with a specific focus on global macro, relative value, managed futures, and quantitative strategies. Prior to joining Prisma, Mr. Rosner was a Managing Director, head of global macro and systematic trading strategies, and a member of the executive committee at Union Bancaire Privée Asset Management in New York. Prior to UBP, Mr. Rosner was a proprietary trader at BNP Paribas in New York. Mr. Rosner has also been a portfolio manager at both Archeus Capital Management and Millennium Partners and was a founding member of a proprietary trading desk in the fixed income department of Chase Manhattan Bank/J.P. Morgan. Mr. Rosner began his career at Salomon Brothers (Citibank) where he held various positions of increasing responsibility primarily focused on quant, trading, and fixed income strategies. Mr. Rosner is on the advisory board for the MIT Sloan Department of Finance, volunteers as a master's thesis supervisor at the Department of Mathematics at NYU Courant, and guest lectures at Columbia University's Department of Financial Engineering. Mr. Rosner holds a B.S. in Economics, a B.S. in Management Science, and an M.Sc in Management from the Sloan School of Management at Massachusetts Institute of Technology. He also holds an M.Sc in Mathematical Finance from New York University and completed the following designations: CFA, CAIA, CMT, and FRM.

**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.

**JAMES SCOTT, PHD**

Associate Professor of Statistics, University of Texas at Austin

James Scott is Associate Professor in the McCombs School of Business, with a joint appointment in the Department of Statistics and Data Science. James earned his PhD in statistics at Duke University in 2009 after studying at the University of Cambridge as a Marshall Scholar. He's been here in Texas on the UT faculty since 2009, and in that time he's won a number of awards, including the prestigious CAREER Award from the National Science Foundation; the Regents Outstanding Teaching Award, which is the highest teaching honor in the University of Texas System; and the Susie Bayarri Award, which is given every two years to the top Bayesian statistician in the world under 35 years of age. James has recently published the book he's here to discuss today, called "AIQ: How People and Machines are Smarter Together." The Sunday Times called AIQ "entertaining and persuasive" and "a model of how to make data science accessible and exciting," while The Wall Street Journal called it a book about artificial intelligence with a "moral core."

**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.

**RONNIE SHAH, PHD, CFA**

Head of US Quantitative Research and Quantitative Investment Solutions, Deutsche Bank

Dr. Ronnie Shah joined Deutsche Bank in March 2017 as a Director and Head of US Quantitative Research and Quantitative Investment Solutions. Prior to Deutsche Bank, he led quantitative research efforts in various roles as Senior Director of Research for Gerstein Fisher Funds, Senior Researcher at Dimensional Fund Advisors and as a Portfolio Manager for the Scientific Active Equity team at BlackRock. His research has been published in various academic and practitioner financial journals including the Journal of Portfolio Management, Journal of Index Investing and Journal of Investment Management. Dr. Shah graduated summa cum laude with a BS in economics from the Wharton School and BAS in Systems Engineering from the University of Pennsylvania, an MSc in Finance and Economics from the London School of Economics, and an MA and PhD, both in Finance, from the University of Texas McCombs School of Business. He currently serves as an adjunct professor of Finance at the University of Texas McCombs School of Business.

**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.

**SRIDHAR SUDARSAN**

Chief Technology Officer, SparkCognition

Sridhar Sudarsan is the Chief Technology Officer of SparkCognition. Sudarsan is responsible for driving SparkCognition's product and technology strategy, leveraging next-generation artificial intelligence systems to secure and optimize assets across key industries. With over two decades of technology leadership experience, Sudarsan has been at the helm of several complex products and projects, collaborating with global customers on cutting-edge technologies. Previously, Sudarsan was the CTO of IBM Watson Platform and Partnerships, where he led the technology strategy and architecture of the IBM Watson platform. Sudarsan is widely recognized as an expert on the business potential and application of advanced technologies. He provides thought leadership on AI solutions and patterns for clients, partners, academics, and R&D teams. He holds over 14 patents in the areas of AI and distributed computing, has published white papers and articles for a variety of outlets, and has been a featured speaker at conferences and universities.

**JORIS TOLENAAR**

Investor Relations, Transtrend

Joris has been a member of Transtrend's Investor Relations team for almost 10 years. He works closely with the R&D team to keep investors well-informed on Transtrend's investment strategies. Joris has 20 years of experience in investments. Before joining Transtrend, he worked at ABN AMRO Asset Management, where he researched and traded equity derivatives and created structured investment solutions for investors. Joris has a Master's Degree in Business Econometrics from Erasmus University Rotterdam and is a CFA charterholder.

**JENNIFER WILDEMAN**

Senior Portfolio Advisor, Aksia LLC

As a Senior Portfolio Advisor, Jennifer is responsible for managing the firm's relationships with North America-based clients and advising on their hedge fund and private credit & opportunistic investment programs, providing tailored, high-touch support. Jenn advises institutional investors including public pensions, healthcare organizations, sovereign wealth funds and foundations and supports clients investing across a variety of portfolio approaches such as opportunistic credit, equity replacement, and absolute return. Prior to joining Aksia in September 2015, Jennifer spent four years at PNC Asset Management where she was most recently a Vice President and played an integral role in the initial build out of PNC's single-strategy hedge fund, private asset and alternative mutual fund platforms. As a member of the Investment Advisor Research Group, Jennifer was active in all aspects of due diligence for alternative investment products and advised on portfolio construction. Prior to PNC, from 2010 to 2011, she worked with Gapstow Capital Partners, a credit-focused alternative asset manager, where her primary focus was the research and due diligence involved in constructing the firm's direct private equity investments in financial institutions in addition to hedge fund due diligence. Prior to Gapstow, she was a Senior Research Analyst for four years at Optima Fund Management, a fund of funds business, where she was responsible for hedge fund due diligence covering various strategies and portfolio management of several fund of funds products. Jennifer started her career in 2002 as a Senior Equity Research Analyst at Morgan Stanley, where in addition to U.S. equity research she worked on the development and management of the MSCI U.S. Equity Indices and the MSCI Hedge Fund Indices for over two years. Jennifer graduated from Columbia University with a B.A. in Economics and Political Science.

CONFERENCE ATTENDEES

FINAL

Katherine Abraham
Director of Marketing
Abraham Trading Company
Canadian, TX USA

Salem Abraham
President
Abraham Trading Company
Canadian, TX USA

Chris Adair
Senior Managing Director, Head of
Sales, Client Services & Strategy
Ryan Labs Asset Management
New York, NY USA

Andrew Allright
Chief Executive Officer
InfraHedge Limited
London United Kingdom

Devin Anderson
Managing Director,
US Head of Solutions Sales
Deutsche Bank
New York, NY USA

Christine Ansbro
Alternative Product Specialist
Boston Partners Global Investors
New York, NY USA

John Apperson
Chief Operating Officer
Greenwave Capital Management
Austin, TX USA

Mohan Balachandran
Senior Managing Director
Teachers Retirement System of Texas
Austin, TX USA

Kevin Barrett
Sales
Quantitative Brokers
New York, NY USA

Tim Barrett
Chief Investment Officer
Texas Tech University System
Austin, TX USA

Cyril Beriot
Managing Director
H2O Asset Management LLP
London United Kingdom

Colby Borders
Director, Alternative
Investment Marketing
CME Group
Chicago, IL USA

Ron Breitigam
Chief Operating Officer
97 West Capital
Austin, TX USA

Joel Brous
Vice President
K2 Advisors, Franklin Templeton
Alternative Investments
New York, NY USA

Lisa Castillo
Talent Manager
Spark Cognition
Austin, TX USA

Craig Caudle
President
II Technology
Austin, TX USA

Bankim Chadha, PhD
Chief US Equity & Global Strategist
Deutsche Bank
New York, NY USA

Cristina Chen-Oster
Managing Director
Deutsche Bank
New York, NY USA

Scott Cheskiewicz
Partner
Jackson Walker LLP
Dallas, TX USA

Carlos Chujoy
Head of Risk Management and
Applied Research
Employees Retirement System of Texas
Austin, TX USA

Christopher Cole
Founder
Artemis Capital Management LP
Austin, TX USA

CONFERENCE ATTENDEES

FINAL

Josh Corbin
Executive Director, Product Specialist
Campbell & Company
New York, NY USA

Ryan Cosentino
Institutional Sales Director
Equinox Institutional Asset Management
Princeton, NJ USA

Kevin Day
Business Development and
Investor Relations - Americas
Systematica Investments
New York, NY USA

Rob Donnelly
Partner
Guardian Ventures
Austin, TX USA

Eric Donovan
Executive Director
J.P. Morgan
New York, NY USA

Ajay Dravid, PhD
Chief Investment Officer
Equinox Institutional Asset Management
Princeton, NJ USA

Jean-Jacques Duhot
Founder and Chief Investment Officer
Arctic Blue Capital
London United Kingdom

G. Maxwell Eagye
Managing Director
Coquest
Dallas, TX USA

Mohamed Elkordy
SPM: Opportunistic &
Special Situations
Texas Endowment
Austin, TX USA

Robert Enck
Chief Executive Officer
Equinox Institutional Asset Management
Princeton, NJ USA

Saul Farber
Senior Director, Client Development
& Sales – Buyside
CME Group
New York, NY USA

Lisa Ferrero
Managing Director, Investor Relations
R.G. Niederhoffer Capital Management
New York, NY USA

Emmett Fitzgerald
Managing Director, Americas
Aspect Capital Limited
Stamford, CT USA

Liz Flores
Executive Director,
Client Development and Sales
CME Group
Chicago, IL USA

Jennifer Fortino
Manager
Cboe Global Markets
Chicago, IL USA

Paul Fraynt
Head of Risk Premia
K2 Advisors, Franklin Templeton
Alternative Investments
New York, NY USA

Steven Geovanis
Chief Risk Officer
Lyxor Asset Management Inc
New York, NY USA

Anwar Ghauche
VP, Financial Services
SparkCognition
Austin, TX USA

Alkesh Gianchandani
Senior Manager
Lombard Odier Investment Managers
New York, NY USA

Matthias Hagmann
Product Manager
Systematica Investments
Geneva Switzerland

Shea Halligan
Director of Investor Relations
Westrock Asset Management
Little Rock, AR USA

CONFERENCE ATTENDEES

FINAL

Joel Handy
Director of Business Development
Efficient Capital Management, LLC
Warrenville, IL USA

Neale Hanover
Principal
AltStrategic
New Canaan, CT USA

John Holton
Senior Analyst
Wilshire Associates
Santa Monica, CA USA

Raj Idnani
GP
Blueprint Capital
Austin, TX USA

Kevin Jacobs
Director of Quantitative Research
R.G. Niederhoffer Capital Management
New York, NY USA

Grant Jaffarian
Portfolio Manager
Crabel Capital Management, LLC
Los Angeles, CA USA

Ray Joseph
Vice President
Wilshire Associates
Santa Monica, CA USA

Ciaran Kane
CEO
Three Rock Capital Management
Dublin Ireland

Sharmila Kassam
Deputy CIO
Employees Retirement System of Texas
Austin, TX USA

Joseph Kelly
Managing Director
Campbell & Company
New York, NY USA

Jonathon King
Trader
Westrock Asset Management
Little Rock, AR USA

Jack Kirkpatrick
Deputy Head of Institutional
Business Development
Aberdeen Standard Investments
Philadelphia, PA USA

Simon Kitson
Portfolio Manager
Blue Sky Hedge Funds
Stirling Australia

BalaKrishna Kolluru, PhD
Senior Speech Scientist
Clarify
Asutin, TX USA

Chad Kutney
Director
Winton US, LLC
New York, NY USA

Luca Lauricella
Vice President
Deutsche Bank
New York, NY USA

Richard Leahy
Principal
Episteme Capital Partners
Rye Brook, NY USA

Jonathan Lesh
Associate
Wilshire Associates
Marina Del Rey, CA USA

Adam Levine
Chief Strategist
Texas Treasury Safekeeping
Trust Company
Austin, TX USA

Yong Li
Managing Director
Lockheed Martin Investment
Management Company
Bethesda, MD USA

John Linder
Managing Director
Ryan Labs Asset Management
New York, NY USA

CONFERENCE ATTENDEES

FINAL

William Looney Jr.
Vice President,
Head of Index Options Strategy
Cboe Global Markets
New York, NY USA

Marc Lorin
Director of Strategic Relations
Coquest
Dallas, TX USA

Nick Maffeo
Principal
Employees Retirement System of Texas
Austin, TX USA

Lisa Martin
Director of Business Development
Crabel Capital Management
Los Angeles, CA USA

Chris Matturri
Sales Associate, Client Development
and Sales
CME Group
New York, NY USA

Moses Maxfield
Investment Officer
Virginia Retirement System
Richmond, VA USA

James McKenna
Managing Director
InfraHedge Limited
New York, NY USA

Daniel McNeill
Managing Director
Deutsche Bank
New York, NY USA

John Melvin
Business Development
Abraham Trading Company
Canadian, TX USA

James Nield
Chief Risk Officer
Texas Teachers
Austin, TX USA

Asif Noor
Portfolio Manager
Aspect Capital Limited
London United Kingdom

Nadean Novogratz
Global Equity Derivative Sales
Deutsche Bank
New York, NY USA

Stephen O'Gallagher
CEO
SCT Capital
New York, NY USA

Lawrence Powell
President
LP Institutional
Austin, TX USA

Rufus Rankin, PhD
Director of Research and
Portfolio Manager
Equinox Institutional Asset Management
Princeton, NJ USA

Michael Raso
Senior Investment Specialist
Aberdeen Standard Investments
New York, NY USA

Matthew Reynolds
Account Manager
Preqin
New York, NY USA

Hi Roberts V
Investment Analyst
Brown Advisory
Austin, TX USA

Helenmarie Rodgers
Managing Director
PAAMCO Prisma
New York, NY USA

Jackie Rosner
Managing Director
PAAMCO Prisma
New York, NY USA

Julian Rundle
CIO
Dorset Asset Management LLC
New York, NY USA

CONFERENCE ATTENDEES

FINAL

Declan Ryan
Head of Sales and Investor Relations
Systematica Investments
New York, NY USA

Andrew Schneider
Director, Business Development
North America
ISAM
Boca Raton, FL USA

Oliver Schupp
Managing Director,
Head of North America
Capital Fund Management
New York, NY USA

Megan Schwartz
Director, Investor Relations and
Product Development
Tudor Investment Corporation
Stamford, CT USA

James Scott, PhD
Associate Professor of Statistics
University of Texas at Austin
Austin, TX USA

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

Ronnie Shah, PhD
Head of US Quantitative Research and
Quantitative Investment Solutions
Deutsche Bank
New York, NY USA

Tess Shih
Executive Director, Investor Relations
Capital Fund Management
New York, NY USA

Robert Shrekfast
Director, Marketing and Strategy
Ryan Labs Asset Management
New York, NY USA

Arvin Soh
Portfolio Manager
GAM USA Inc.
New York, NY USA

Sridhar Sudarsan
Chief Technology Officer
SparkCognition
Austin, TX USA

Matt Talbert
Senior Investment Manager
Teachers Retirement System of Texas
Austin, TX USA

Mark Telschow
Senior Investment Manager
Teacher Retirement System of Texas
Austin, TX USA

Joris Tolenaar
Investor Relations
Transtrend
Rotterdam Netherlands

Mark Tower
Director, Business Development,
North America
Lyxor Asset Management, Inc
New York, NY USA

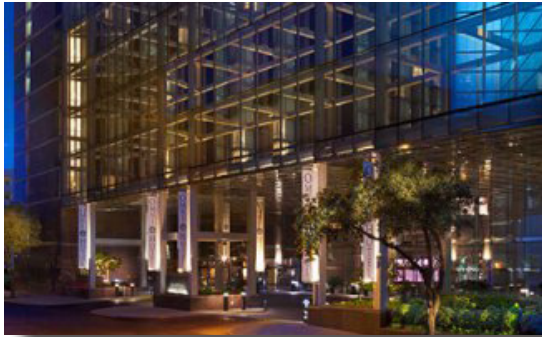
Chad Turner
Risk Manager
Texas Treasury Safekeeping Trust
Austin, TX USA

Rob Vanderpool
Head of North America
InfraHedge Limited
Boston, MA USA

Jennifer Wildeman
Senior Portfolio Advisor
Aksia LLC
New York, NY USA

Thom Young
Optcapital, LLC
Charlotte, NC USA

CONFERENCE LOCATION



OMNI AUSTIN HOTEL DOWNTOWN
700 SAN JACINTO AT 8TH STREET
AUSTIN, TEXAS 78701
(512) 476-3700

Meg Bode
MBode@TalkingHedgeEvents.com
516-869-6610

www.TalkingHedgeEvents.com