

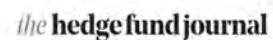


A FRESH LOOK AT INNOVATION & OPPORTUNITY IN ALTERNATIVE INVESTMENTS

APRIL 13-14, 2022 – OMNI DOWNTOWN HOTEL AUSTIN

CONFERENCE GUIDE

CONFERENCE SPONSORS





Welcome to ***Talking Hedge Austin 2022: A Fresh Look at Innovation & Opportunity in Alternative Investments***. We are pleased to provide you with this program guide that includes the agenda, sponsors, speaking faculty, and delegates.

Talking Hedge is honored to assemble a distinguished group of institutional investors, managers, and solutions providers, thanks to partnerships with leading firms in the alternative investment industry. The program agenda is designed to spark deep discussions and focus on real solutions to the challenges of global investing in a rapidly changing landscape.

Many thanks to our stellar speaking faculty for their leadership and willingness to share their perspectives, insights, stories, and wisdom.

We are privileged to collaborate with **abrdn, Efficient Capital Management, Luminae Partners, State Street, UBS, Abbey Capital, AlternativeSoft, Bodhi Research Group, Crabel Capital Management, FORT LP, Martlet Asset Management, Graham Capital Management, O'Brien Investment Group, ROW Asset Management, Strix Leviathan, Teza Capital Management, Transtrend, Unigestion, and Versor Investments.**

We also are proud to partner with three preeminent alternative investment industry associations: **AIMA, CAASA, and CAIA.**

It is an honor to produce events that gather premier investment professionals for an exchange of ideas and showcase the wealth of innovation that distinguishes the alternative investment industry.

We hope you enjoy the program and the networking with one another. It's great to back in-person!

Meg Bode
Founder

CONFERENCE PROGRAM

WEDNESDAY, APRIL 13, 2022

5:30 – 7:00

WELCOME RECEPTION FOR ALL REGISTRANTS ONSITE AT OMNI AUSTIN DOWNTOWN

THURSDAY, APRIL 14, 2022

7:30-8:30

NETWORKING BREAKFAST

8:00

WELCOME

8:15-9:15

MACRO SPOTLIGHT: THEMES, SHIFTS AND OPPORTUNITIES IN THIS DYNAMIC MACRO LANDSCAPE

Moderator: **Bradley Davis, CFA**

Senior Portfolio Manager, Texas Treasury Safekeeping Trust

Panelists: **Pablo Calderini**

President and Chief Investment Officer, Graham Capital Management

Kevin Lyons

Senior Investment Manager, Head of Research, Alternative Investment Strategies, abrdn

Kevin Russell

Chief Investment Officer, UBS O'Connor

9:15-10:15

REPERCUSSIONS OF THE RUSSIAN INVASION OF UKRAINE –THE END OF GLOBALIZATION?

Presenter: **Michelle DiGruttolo**

Senior Managing Director, Ankura Consulting Group

Moderator: **Marat Molyboga, PhD, CFA**

Head of Risk, Director of Research, Efficient Capital Management

Panelists: **Kirill Buzinov**

Director, Outsourced Chief Investment Officer, Agility

Michelle DiGruttolo

Senior Managing Director, Ankura Consulting Group

Andriy Mysyk, CAIA

Managing Director, Global Risk Control Strategies, Texas Permanent School Fund

10:15-10:30

NETWORKING BREAK

10:30-11:30

UNCORRELATED RETURNS IN AN INFLATIONARY ENVIRONMENT

Moderator: **Lawrence Cinamon, CAIA**

Senior Vice President, Global Macro Strategy Head, Aksia

Panelists: **Kevin Donohoe**

Head of Research, Abbey Capital

Grant Jaffarian

Portfolio Manager, Crabel Capital Management

Michael Stendler

Managing Director, O'Brien Investment Group

Steven Wilson, CAIA

Director, Stable Value Hedge Funds and ACWI Beta One, Teacher Retirement System of Texas

11:30-12:15

OFFSETTING INFLATION: THE OPPORTUNITY SET IN COMMODITIES

Moderator: **Ranjan Bhaduri, PhD, CFA, CAIA**

Founder and Chief Executive Officer, Bodhi Research Group

Panelists: **Matt Piselli**

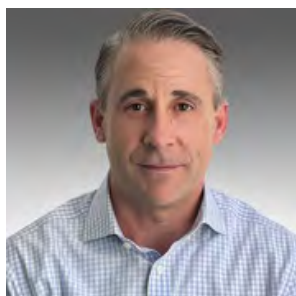
Portfolio Manager, FORT L.P.

Joris Tolenaar, CFA

Strategy Specialist, Transtrend

12:15-1:30	NETWORKING LUNCH
1:30 – 2:15	FED HIKES: WHAT TO EXPECT AND HOW TO POSITION PORTFOLIOS GLOBALLY <p>Moderator: John Holton, CAIA Alternatives Research, Wilshire Advisors</p> <p>Panelists: Paul Kreiselmaier, CFA Head of Hedge Funds, Verus Investments</p> <p>Olivier Marciot Director, Portfolio Manager, Cross Asset Solutions, Unigestion</p> <p>Ryan O’Grady Chief Executive Officer, ROW Asset Management</p>
2:15-3:15	UNDERSTANDING LIQUIDITY RISK IN CRYPTOCURRENCIES <p>Moderator: Thomas Palma Managing Director, Product Management, State Street</p> <p>Panelists: Nico Cordeiro Chief Investment Officer, Strix Leviathan</p> <p>Dawn Harflinger, CFA President and Chief Executive Officer, Lili’uokalani Trust</p> <p>Misha Malyshev, PhD Chief Executive Officer, Teza Capital Management</p> <p>Joseph Marendia Partner, Crypto/Blockchain Research Head, Cambridge Associates</p>
3:15-3:45	NETWORKING BREAK
3:45-4:30	CUSTOMIZATION IN PRACTICE <p>Moderator: Joe Aurilio Co-Head, Luminae Partners</p> <p>Panelists: Jeritt Bushaw, CFA Managing Director, Lighthouse Investment Partners</p> <p>Sam Diedrich, CFA, CQR Managing Director, Head of Absolute Return and Credit, Partners Capital</p> <p>DeWayne Louis Founding Partner, Versor Investments</p>
4:30-5:30	THE ASCENT OF ESG ADOPTION <p>Moderator: Allen Cheng Associate Partner, Hedge Funds and ESG Investment Lead, Aon Investments</p> <p>Panelists: Aimee Hirata Managing Director, Global Head of Product Strategy, BlackRock Alternative Advisors</p> <p>Juan Lois Executive Director, Sustainable Investing, Americas, J.P. Morgan Asset Management</p> <p>Judith Posnikoff, PhD Managing Director, Martlet Asset Management</p> <p>Mariela Vargova, PhD Senior ESG Analyst, Invesco</p>
6:00	CLOSING TAPAS RECEPTION FOR ALL REGISTRANTS AT TEZA CAPITAL MANAGEMENT A short walk from the OMNI Hotel: 301 Congress Ave, 22nd Floor Austin, TX 78701

SPEAKER BIOS



JOE AURILIO

Managing Director and Co-Head, Luminae Partners

Joe Aurilio is Co-Head of Luminae Partners. Joe is responsible for the strategic direction of the Luminae business, day-to-day management, and core client business development efforts. Previously, Joe worked at JP Morgan Securities in the Prime Services sales and relationship management group. In his last role, he served as an Executive Director and managed a team focused on origination and coverage of complex asset owner, intermediary and multi-strategy hedge fund clients. Over the course of his career in financial services, Joe has held positions in equity sales and trading as well as wealth management. He graduated with a Bachelor of Arts in Economics from Trinity College in Hartford CT.



RANJAN BHADURI, PHD, CFA, CAIA

Founder, President and Chief Executive Officer, Bodhi Research Group

Dr. Ranjan Bhaduri is the Founder & CEO of Bodhi Research Group. Bodhi Research Group is focused on research and education in the alternative investments industry. Dr. Bhaduri has strong global strategic relationships. Dr. Bhaduri has extensive experience in managed account platforms, hedge fund research, hedge fund factorization, portfolio management, and due diligence (investment, operational, and structural). Dr. Bhaduri's prior experience includes being on an Investment Committee at Morgan Stanley, where he conducted investment 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 their 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 also has 10 years of experience in firms that had Managed Account Platforms where he designed and implemented institutional due diligence and research programs. 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, Securities Exchange Commission (SEC), Neuberger Berman, 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 and been a guest speaker internationally on topics regarding hedge fund issues, and advanced portfolio and risk management techniques. He was also 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. He previously served as a member on the All About Alpha Editorial Board and has previously served on the CAIA Chicago Chapter Executive. Dr. Bhaduri has previously served on the Board of Directors of AIMA Canada, co-chair of AIMA Canada Managed Futures Committee, and on the AIMA Global Research Committee.



JERITT BUSHAW, CFA

Managing Director, Lighthouse Investment Partners

Jeritt identifies investment strategy opportunities as well as sources, analyzes, and monitors managers primarily in relative value strategies. Jeritt is a member of the Investment Research Committee and Relative Value Committee. Previously, Jeritt was an investment analyst, responsible for manager selection and asset allocation, for Jeffrey Slocum & Associates, an institutional consultant based in Minneapolis. He earned his MBA in Analytic Finance and Economics with Honors from the University of Chicago Booth School of Business and earned his B.A. summa cum laude with an emphasis in Finance from the University of Northern Iowa, where he also served as president of the Investment Club. Jeritt is a CFA charterholder.

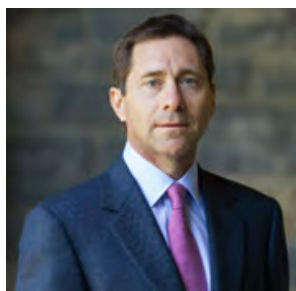
SPEAKER BIOS



KIRILL BUZINOV

Director, Agility

Kirill Buzinov is a Director at Agility and a member of the Absolute Return Team, where he assists with investment manager due diligence, asset allocation, and market analysis. Prior to joining Agility, he worked at the University of Colorado Treasury where his responsibilities included assisting the treasurer in allocation and reinvestment of earnings in a \$1.5+ billion fund, performing portfolio and daily liquidity budget reconciliations, and conducting investment research. Kirill received a BS in Finance and a Certificate in Commodities from the University of Colorado Denver. Originally from Russia, Kirill enjoys skiing, traveling, and practicing Kendo. He is also a member of the Young Professionals Council at Denver Kids, a local non-profit that supports K-12 students in the Denver Public School system facing the challenges of a higher-risk environment.



PABLO CALDERINI

President and Chief Investment Officer, Graham Capital Management

Pablo E. Calderini is the President and Chief Investment Officer of Graham Capital Management, L.P. ("GCM"), an alternative investment firm with approximately \$16.8 billion in AUM as of March 1, 2022. Mr. Calderini is responsible for the management and oversight of the discretionary and systematic trading businesses at GCM. Mr. Calderini is also a member of the firm's Executive, Investment, Risk, and Compliance committees. He joined GCM in August 2010. Prior to joining GCM, Mr. Calderini worked at Deutsche Bank from June 1997 to July 2010 where he managed several business platforms including Equity Proprietary Trading, Emerging Markets, and Credit Derivatives. Mr. Calderini received a B.A. in Economics from Universidad Nacional de Rosario in 1987 and a Masters in Economics from Universidad del CEMA in 1989, each in Argentina.



ALLEN CHENG

Associate Partner, Hedge Funds and ESG Investment Lead, Aon Investments

Allen manages the New York office of the Hedge Fund Research Group and brings over 20 years of alternative investment experience. He is also the asset group head for ESG leading in policy design, investment manager rating implementation and consulting advice to firms requiring ESG solutions. Before joining Aon Hewitt in 2014, he was Chief Investment Officer at Altegris Advisors where he managed the research group and was Co-Portfolio Manager of the firm's alternative funds. Allen was previously a Managing Director at Bank of America where he built and directed the hedge fund portfolio investment team and additionally oversaw numerous hedge fund products across diverse strategies. He has significant experience in the alternative investment industry, particularly in the areas of ESG, investment research and portfolio management across multiple investment strategies. Allen earned his MBA from the University of Michigan and BA in Finance from the University of Maryland. As a volunteer, Allen is an Investment Committee member for Rady Children's Hospital in San Diego, CA.



LAWRENCE CINAMON, CAIA

Senior Vice President, Global Macro Strategy Head, Aksia

Lawrence is a Senior Vice President on the Investment Research team and has over 14 years of experience in investment research. He is responsible for sourcing, conducting investment research, and evaluating managers, with a focus on discretionary global macro, systematic macro, multi-asset, and commodities strategies. He has developed deep industry knowledge, which provides him with perspective on upcoming fund and strategy launches and fee term negotiations. Prior to joining Aksia in 2009, Lawrence worked as an analyst at Ivy Asset Management, focusing initially on their securitized products hedge fund, and then on a fund of funds investing in macro, CTAs, and commodities. Lawrence graduated from McGill University with a BA in Economics and holds an MA in Applied Economics from Johns Hopkins University. He holds the CAIA designation. In 2018, he was recognized as a Rising Star of Hedge Funds by Institutional Investor.

SPEAKER BIOS



NICO CORDEIRO

Chief Investment Officer, Strix Leviathan

Nico Cordeiro is the Chief Investment Officer of Strix Leviathan. He built the Fund's trading system from the ground up and oversees all Fund activities including research, model development, risk management, portfolio construction, and trade execution. Nico has been trading the cryptocurrency markets for six years and previously spearheaded a digital asset research initiative within the alternative investments research group at PitchBook, a Morningstar company. Prior to entering the investment world, he served in Iraq and Afghanistan as an Infantry Platoon Sergeant in the US military. Nico holds a master's in finance from Seattle University and a BBA in finance from the University of Washington.



BRADLEY DAVIS, CFA

Senior Portfolio Manager, Texas Treasury Safekeeping Trust Company

Mr. Davis joined the Trust Company's external investment team in 2020 as a Senior Portfolio Manager responsible for oversight of Alternative Fixed Income strategies. Prior to taking this role, Brad worked as Director of Fixed Income & Capital Markets Research for Asset Consulting Group (ACG), which has served as the Trust Company's general consultant for over a decade. With over 20 years of investment-related experience and given familiarity across Trust Company portfolios, he's also responsible for the day-to-day management of the State Water Implementation Fund for Texas (SWIFT) and the Texas Economic Stabilization Investment Fund (TESTIF) otherwise known as the state's "rainy day fund". Brad holds a Chartered Financial Analyst (CFA) designation and is a current member of the CFA Society of Austin. He holds a Bachelor of Science Degree in Business Administration & Finance from the University of Kansas, where he graduated summa cum laude and was an Academic All-American as a member of the men's golf team.



SAM DIEDRICH, CFA, CQR

Managing Director, Head of Absolute Return and Credit, Partners Capital

Sam Diedrich joined Partners Capital in 2020 to head Absolute Return and Credit strategies. Prior to joining, Sam was a Vice President at AQR Capital Management, serving as a member of the portfolio management and research team for hedge fund and style premia strategies. Previously he was Portfolio Manager for multi-strategy, real asset strategies within Brookfield's public securities group and Sector Specialist at PAAMCO managing the firm's fixed income relative value strategies. Sam received his MBA from the University of Chicago Booth School of Business, his MS in Electrical Engineering from Johns Hopkins University, and his BS in Electrical Engineering from the University of Washington. Sam is a CFA Charterholder and CQF qualified.

SPEAKER BIOS



MICHELLE DIGRUTTOLO

Senior Managing Director, Ankura Consulting Group

Michelle DiGruttolo is a Senior Managing Director at Ankura where she brings more than 25 years of experience as a trusted advisor to senior decision-makers in the White House, the Department of Defense, and the Department of State, and to corporate executives. She leads the firm's geopolitical advisory team and is based in Washington, DC. Michelle leverages her geopolitical expertise to help clients identify risks and opportunities in emerging and frontier markets, and specializes in the developing field of digital terrain analysis. She is also an adjunct professor at the Institute of World Politics, and the assistant director of Intelligence for the Military Cyber Professionals Association. Michelle is an Army intelligence veteran with over 20 years' experience in the U.S. intelligence community, primarily in military and geopolitical risk analysis and production, and senior executive level support. Prior to joining Ankura, Michelle worked as a business development executive and strategic planner for Lockheed Martin. While there, she developed a business strategy to capture over \$600 million in defense intelligence business. While still in uniform, Michelle served in various senior intelligence roles at the Defense Intelligence Agency. As a division chief, she led a 40-person team that developed, analyzed, and distributed global geopolitical and threat intelligence products to worldwide military and political decision-makers. As a senior intelligence officer, she coordinated and synchronized the intelligence efforts and inputs of 17 intelligence community agencies to support community-wide intelligence assessments of global threats and developed a strategic intelligence production plan to meet the DIA director's intelligence goals. As a senior intelligence program manager, Michelle managed all aspects of future intelligence capability programs from inception to execution, and prioritized recommendations to address and resolve intelligence capability shortfalls. During that assignment, Michelle was selected to serve as the executive assistant to the director of intelligence (J2) in Afghanistan, where she coordinated wartime intelligence collection and production on behalf of the J2, and developed and nurtured relationships of trust with strategic partners in academia, corporate America, and nongovernmental organizations, and with interagency stakeholders, to develop a viable strategic intelligence plan. Upon her return from Kabul, Michelle was selected to serve as chief of the Joint Chiefs of Staff daily intelligence branch, where she delivered over 1,000 daily intelligence briefs to the chairman. Prior to serving at the Pentagon, Michelle authored hundreds of counterterrorism products and supervised the multisource research, analysis, and production of counterterrorism intelligence for senior defense and White House decision- and policy-makers. As the executive coordinator of the President's Daily Intelligence Brief in the Office of the Director of National Intelligence, Michelle delivered daily intelligence briefs directly to President Barack Obama, his chief of staff, and his national security staff. She also communicated daily with the national intelligence director to coordinate, screen, and prioritize intelligence topics for the president. She presented hundreds of briefings for the president on critical national security and policy issues, including geopolitical and regional relations; economics; and cyber, technology, and military threats.



KEVIN DONOHOE

Head of Research, Abbey Capital

As Head of Research, Kevin's responsibilities include oversight of ongoing manager analysis and due diligence, management of the Research Analysts and Markets teams, and contributing to the setting of the research agenda for the company. As a member of the investment committee, Kevin participates in all aspects of Abbey Capital's investment process, portfolio construction and manager appraisal activities. Prior to joining Abbey Capital in August 2013, Kevin worked as a Market Risk Analyst with Irish Bank Resolution Corporation ("IBRC"). Kevin joined IBRC in May 2010, where he was primarily responsible for analysis, management and reporting of risk across the bank's derivative trading books. Prior to this, Kevin worked with Geneva Trading from 2008, where he traded a range of futures markets across the energy sector. Kevin holds a Bachelor of Business and Legal Studies from University College Dublin and a M.Sc. in Finance and Capital Markets from Dublin City University.

SPEAKER BIOS



DAWN HARFLINGER, CFA

President and Chief Executive Officer, Lili'uokalani Trust

Dawn has served as the President & Chief Executive Officer of Lili'uokalani Trust since February 2021. She joined LT in 2005, leading financial activities for LT's charitable work before ultimately serving as both chief investment officer (CIO) and chief financial officer roles. Dawn played an integral role in repositioning real estate and financial holdings to reduce risks and capitalize on global opportunities. She was an early investor in the crypto space where LT was the first institutional capital in several well-known West Coast crypto-native funds. Dawn also played a key role in the significant growth of LT's charitable work, creating research and evaluation roles, building more youth-centered spaces, and adding programs for early childhood, youth development, and opportunity youth. Dawn's passion for the mission is a result of her upbringing by two loving parents and a large family spanning across the island chain. She is the product of a catholic school education, long days at the beach, and longer days on her family's ranch. She received her undergraduate education in literature and business, and later earned her CFA designation. Dawn's past and current affiliations include: BlackSand Capital, CFA Institute, CFA Society Hawaii; Institutional Limited Partners Association, Urban Land Institute, Waikiki Improvement Association, and Waikiki Surf Club.



AIMEE HIRATA

Managing Director, Global Head of Product Strategy, BlackRock Alternative Advisors

Aimee Hirata, Managing Director, is global head of Product Strategy for BlackRock Alternative Advisors (BAA). BAA comprises the firm's Hedge Fund Solutions team, which manages over \$21 billion in external hedge fund and co-investment assets. Ms. Hirata is a member of the BAA Management Committee and is responsible for leading product strategy, marketing and client service across BAA. Ms. Hirata's service with the firm dates back to 2001, including her years with Quellos Group, LLC, of which the alternative investment management business was acquired by BlackRock in 2007. At Quellos, Ms. Hirata served as an Associate Director focused on client consulting and capital markets research. From 1998 to 2001, she was a senior analyst at Jeffrey Slocum & Associates, consulting to major Midwest corporations, endowments, foundations, pension funds and Taft-Hartley clients. While at Slocum, Ms. Hirata had the added responsibility of co-leading the firm's pension research team, specializing in benefit plan investment allocation. Ms. Hirata earned a BS degree in business administration with a double major in management and marketing from Creighton University in 1996.



JOHN HOLTON, CAIA

Assistant Vice President, Alternatives Research, Wilshire Advisors

John Holton is an Assistant Vice President with Wilshire and a member of the Alternatives Manager Research team. John joined Wilshire in 2015 and currently has seven years of industry experience. He earned a BA in Economics from Pepperdine University in Malibu, California, and is a Chartered Alternative Investment Analyst®.



GRANT JAFFARIAN

Portfolio Manager, Crabel Capital Management

Grant Jaffarian is the Portfolio Manager of Crabel Advanced Trend and a member of the firm's Executive Committee. Grant joined CCM in 2014 as part of its acquisition of AlphaTerra where he was the Founder and Chief Investment Officer. Prior to launching AlphaTerra in April 2013, Grant served as the Chief Investment Officer at Efficient Capital Management. He began his career at Belgium-based Analytic Investment Management, a high turnover futures manager acquired by Robeco Bank. From there, he went on to found Petra Intraday, a short-term systematic investment manager, before joining Efficient. Grant earned a bachelor's degree from Wheaton College where he majored in English and holds an MBA with a concentration in economics from the University of Chicago.

SPEAKER BIOS



PAUL KREISELMAIER, CFA

Head of Hedge Funds, Verus Investments

Mr. Kreiselmaier has over 20 years of investment experience in various roles in both manager due diligence and quantitative research and portfolio management. At Verus, he is primarily responsible for investment strategy, due diligence, portfolio construction recommendations and relationship building across the hedge fund universe. Prior to joining Verus, he was a senior research analyst at Russell Investments where he was responsible for evaluating, recommending and monitoring hedge fund managers for inclusion in client portfolios. He began his career at Russell evaluating US large cap equity and Global Tactical Asset Allocation (GTAA) managers. He also worked at Mellon Capital Management where he held both research and portfolio management related roles focused on both equity and GTAA mandates. Mr. Kreiselmaier graduated from Trinity University with a bachelor of arts (BA) degree in economics. He also holds a master's degree in business administration (MBA) from the University of Texas at Austin. He is a CFA charter holder (Chartered Financial Analyst) and a member of both the CFA Institute and the CFA Society of Seattle. Mr. Kreiselmaier is also a member of the Chicago Quantitative Alliance (CQA).



JUAN LOIS

Executive Director, Sustainable Investing Strategist, Americas, J.P. Morgan Asset Management

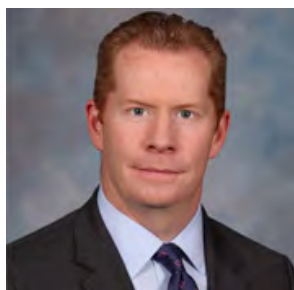
Juan Lois, Executive Director, is the Strategist on the Sustainable Investing team responsible for implementing the firm's sustainable investment strategy, solutions and product innovation in the Americas. In partnership with our distribution and product teams, he leverages our extensive data and research capabilities, proprietary technology and ESG expertise to deliver sustainable solutions to our clients. Prior to joining the firm in May 2020, he was at Wespath Benefits and Investments, where he lead the organization's sustainable investing activities, including overseeing ESG integration, as well as research and product design for Wespath's impact investment program. Juan obtained an M.A. in Latin American and Hemispheric Studies from the George Washington University and a B.A. in Latin American Studies from Tufts University.



DEWAYNE LOUIS

Founding Partner, Versor Investments

DeWayne Louis joined Versor Investments as a Founding Partner and is based in New York. DeWayne has 20 years of experience in quantitative investment strategies, investment banking, private equity and hedge funds. Prior to Versor Investments, DeWayne joined Investcorp's Hedge Fund Group at the inception of the North America and Europe branches. He remained there for nearly a decade. Prior to Investcorp, DeWayne was an Associate Director in UBS' Private Equity Secondary Group, focusing on buying and selling private equity interests in the secondary market. Earlier in his career DeWayne was an Associate in the Investment Banking Division of Credit Suisse where he focused on mergers, acquisitions and project finance transactions. DeWayne holds a BS in Finance and International Business with a French minor from Georgetown University. There, he was a four-year varsity letterman on the football team. Currently, he sits on the Board of Directors of Summer Search, a US based mentoring non-profit organization serving students from low-income communities, particularly students of colour.



KEVIN LYONS

Senior Investment Manager, Head of Research, Alternative Investment Strategies, abrdn

Kevin Lyons is a Senior Investment Manager and head of the research group for the Alternative Investment Strategies team at abrdn. Kevin is responsible for manager research with a focus on Credit, Fixed Income, Macro and Volatility strategies. Kevin has been conducting manager research since 2008 and is the Chair of the Manager Approval Committee. Kevin joined Aberdeen Asset Management plc in 2012 from Attalus Capital where he was a Senior Analyst covering relative value strategies from 2008. Prior to that, Kevin worked for Morgan Stanley and Goldman Sachs within their Prime Brokerage groups. Kevin graduated with a BSc in Finance from the University of Scranton and an MBA with a concentration in Finance from Fordham University.

SPEAKER BIOS



MISHA MALYSHEV, PHD

Chief Executive Officer, Teza Capital Management

Misha founded Teza in 2009 as a systematic trading firm; in the decade since, the firm has expanded into asset management, leveraging its low latency expertise and infrastructure into longer time horizons. Misha earned his Ph.D. in Astrophysics from Princeton University in 1998. He also holds an M.S. in Theoretical Physics and a B.S. degree summa cum laude in Physics and Mathematics from Moscow Institute of Physics and Technology. Dr. Malyshev worked for Bell Labs conducting scientific research until 2000. From 2000 through early 2003, he worked as a consultant with McKinsey & Company, where he developed substantial experience working for asset management and investment banking clients. Dr. Malyshev joined Citadel Investment Group, L.L.C. in April 2003 as a member of its strategy group. In 2004, he moved to Citadel's Quantitative Analytics group, where he developed a quantitative trading business. Dr. Malyshev was rapidly promoted to the position of Managing Director and Global Head of High Frequency Trading at Citadel, which he held until he resigned in the winter of 2009. Dr. Malyshev is an avid supporter of education initiatives, and has partnered with organizations that inspire young people, particularly women and minorities, to pursue careers in science, technology, engineering, and math. He is currently on the global leadership council of build On, an international nonprofit organization that runs youth service after-school programs in United States high schools and builds schools in developing countries.



OLIVIER MARCIOT

Director, Portfolio Manager, Cross Asset Solutions, Unigestion

Olivier Marciot, Director, is a Portfolio Manager within the Cross Asset Solutions team, a member of the CAS Investment Committee, Alternative Investment Committee, and the chair of the Macro Committee. He joined Unigestion in December 2006. Olivier began his career at Capital International S.A in Geneva within the Asia Pacific clients' team. Olivier then joined Unigestion in the multi-management department, involved in asset allocation and fund selection, as well as proprietary trading and fund management. Olivier is a portfolio manager on our Multi-Asset and Global Macro strategies, and is in charge of discretionary optional overlays. He holds a Bachelor's degree with a double major in Economics and Finance from Old Dominion University in Norfolk, VA, USA.



JOE MAREND

Partner, Head of Digital Assets Research, Cambridge Associates

Joe leads CA's research in blockchain, crypto, and digital assets across all investment strategies. Joe has been researching digital assets funds and investing in them on behalf of clients since 2017. He joined CA in 2006 and manages the firm's West Coast offices. Joe holds a BA, University of Southern California, MA, Yale University, and MBA, University of Virginia.

SPEAKER BIOS



MARAT MOLYBOGA, PHD, CFA

Chief Risk Officer and Director of Research, Efficient Capital Management

Dr. Molyboga is the Chief Risk Officer and Director of Research at Efficient Capital Management and helps shape strategic priorities as a member of the Leadership Team. He began his career at Efficient in 2001 as a Research Analyst. His expertise is in CTA performance evaluation and portfolio construction. Dr. Molyboga is also an expert in portfolio risk management and serves as the Chief Risk Officer for the firm, while also overseeing the work of the Research Team. Dr. Molyboga is a Chartered Financial Analyst (CFA). He graduated with high honors from Moscow State University in 2001 with a Masters in Financial Mathematics. He also graduated with honors from the University of Chicago's Booth School of Business in 2013 with an MBA in Finance, Economics and Strategic Management. He earned a PhD in Finance from EDHEC Business School in 2019. Dr. Molyboga is an Adjunct professor at the Illinois Institute of Technology Stuart School of Business where he teaches Quantitative Investment Strategies. He has appeared in many journals such as the Journal of Portfolio Management, Journal of Alternative Investments, Journal of Futures Markets, etc. He is passionate about academic research with practical applications to investors.



ANDRIY MYSYK, CAIA

Managing Director, Global Risk Control Strategies, Texas Permanent School Fund

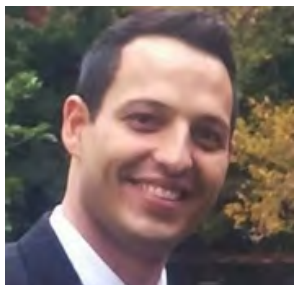
Andriy Mysyk is a senior member of the Global Risk Control Strategies team at the Texas Permanent School Fund. The team primarily manages the hedge fund allocation for the endowment. Andriy focuses on manager due diligence, portfolio construction, and strategy research. Prior to TPSF, he was at several multi-family offices concentrating on hedge fund investments. Andriy earned his M.B.A. from the University of Texas at Austin and his B.A. in management from the International Christian University-Kyiv.



RYAN O'GRADY

Chief Executive Officer, ROW Asset Management

Ryan O'Grady is the Chief Executive Officer and a Founding Principal at ROW Asset Management. At ROW, Ryan is the Chairperson of the Research Committee, and co-Chair of the Investment Committee. Prior to co-founding ROW Asset Management in July 2010, Ryan was the Head of Investment Research at FX Concepts from 1999 to 2009. Ryan also served as Manager of New Model Research and as Portfolio Manager at FX Concepts from 1993 to 1999, and as an assistant trader from 1992 to 1993. Ryan started his career in quantitative financial research at the age of 17, as an intern at Neuberger Berman. Ryan has a B.A. in Economics from The Johns Hopkins University, and an M.S. in Statistics and Operations Research from the Stern School of Business at New York University. He also completed coursework toward a PhD in Economics at the University of California, Irvine. Ryan is one of the founding members of the Industry Advisory Board for the UCLA Anderson School of Management Masters in Financial Engineering Program and continues to serve on the Board.



THOMAS PALMA

Managing Director, Product Management, State Street

Tom Palma joined State Street in 2006 and spent nine years in the OTC Valuation Group, the team responsible for valuing OTC derivatives for State Street's hedge fund clients. The next three years he led the North American Business Technology team and was responsible for design and development of new business applications for State Street's Alternative Investment Solutions division. Tom is currently a Managing Director in the Product group at State Street, where he leads the product efforts for hedge fund administration services. In this capacity, he recently led the solution design for the administration of digital assets for State Street's hedge fund clients. Tom earned a master's degree in Engineering from Columbia University and a bachelor's degree in Computer Science from Fordham University.

SPEAKER BIOS



MATT PISELLI

Portfolio Manager, FORT L.P.

At FORT, Matt heads the development of fully systematic strategies in commodity markets as well as assisting in the management of FORT's Mean Reversion Strategies across all markets. Before joining FORT, Matt ran a commodity hedge fund, Buttonwood Merchants LLC, from 2015-2018. His fund was initially launched on Tudor's incubation platform, Launchpad Trading, before transitioning to a standalone entity in 2017. Prior to this, he was with Gresham Investment Management as Head Trader in charge of all discretionary alpha generation for their flagship TSM Strategy, which peaked at \$7 billion AUM. Matt began his career at UBS in the Commodity Structuring Group before moving on to manage all of UBS's physical US Natural Gas assets in 2006. Matt graduated with a BSE from Princeton University in Operations Research and Financial Engineering.



JUDITH POSNIKOFF, PHD

Managing Director, Martlet Asset Management

Judith Posnikoff, PhD is a Managing Director of Martlet Asset Management, LLC, a private investment firm. Prior to forming Martlet, Judy was a founding partner at PAAMCO where she was involved in all aspects of the firm's investment process throughout the years from identifying investment opportunities to working on portfolio construction and risk management to chairing the firm's investment oversight committee. She began researching and allocating to equity market neutral hedge fund managers (specifically quant multi-factor EMN and statistical arbitrage) in 1998 and followed the strategy's ups and downs for more than 20 years. Judy has authored numerous publications in the area of alternative investments and has extensive teaching experience. Judy was a member of the founding board of directors of the Association of Women in Alternative Investing (AWAI) and is currently on the global association board of 100 Women in Finance. Judy has 20+ years of experience in investment management and portfolio construction for institutional investors.



KEVIN RUSSELL

Chief Investment Officer, Global Head, UBS O'Connor

As CIO and Global Head of O'Connor, Kevin leads the capital allocation process for the multi-strategy fund, manages the major investment teams and sets strategy for overall investment capabilities. Kevin joined O'Connor in 2016 from Citigroup, where he spent his entire 24-year career prior. He was Global Head of Equities Trading from 2012 to 2015, responsible for all risk and trading across equity, equity derivative and equity financing products globally. From 2007 to 2011, in addition to his role as Head of Equities Trading Americas, Kevin was responsible for Citigroup's proprietary business in the US. In this position, he oversaw USD 6 billion of assets in fundamental long / short equity, quantitative equity, convertible securities, structured credit, credit relative value and event driven strategies.



MICHAEL STENDLER

Managing Director, O'Brien Investment Group

Michael has been in the commodity trading, traditional, and alternative investment management business since 1984. Currently, Michael serves as a Managing Director and Investment Committee Member of Chicago based O'Brien Investment Group (since 2016). He began his career with 6 years at a brokerage firm as a VP and Director of Mutual Fund and later as a VP at a \$4 Billion small cap value firm. In 2003, he shifted his focus to the global macro trading/managed futures sector. Michael has a Series 3 and 30 License. He received a BS – Finance degree from Concordia University – Wisconsin in 1983.

SPEAKER BIOS



JORIS TOLENAAR, CFA

Strategy Specialist, Transtrend

Joris has been a member of Transtrend's Investor Relations team since 2009. He works closely with the R&D team to keep investors informed. Joris has more than 20 years of experience in investments, there where math and business meet. Before joining Transtrend, he researched and traded equity derivatives. Joris has a Master's Degree in Business Econometrics from Erasmus University Rotterdam and is a CFA charterholder. Joris is a cycling enthusiast, preparing for his first Ironman. When the going gets tough, he gets going. Knowing that the whole is more than the sum of parts.



MARIELA VARGOVA, PHD

Senior ESG Analyst, Invesco

Mariela Vargova, Ph.D. is a Senior ESG Analyst with Invesco, based in New York City. She is responsible for ESG integration in North America and is currently leading Invesco's ESG engagement program. Prior to joining Invesco in 2020, Mariela was Senior Vice President of ESG Investments at Rockefeller Asset Management where she was involved in building and implementing the responsible investing program since 2005. During her career in ESG investing, Mariela has been actively involved and served on advisory committees of global investor organizations such as the Principles for Responsible Investment (PRI), The Council of Institutional Investors (CII), and US SIF: The Forum for Sustainable and Responsible Investment, among others. Mariela holds an M.A. in Political Science from Sofia University, Bulgaria, and an M.A and a Ph.D. in Political Science from the New School for Social Research, New School University, New York.



STEVEN WILSON, CAIA

Director, Stable Value Hedge Funds and ACWI Beta One, Teacher Retirement System of Texas

Steven Wilson is a Director in the Public Markets group at the Teacher Retirement System of Texas, a \$179 billion pension system serving 1.7 million active and retired educators and their families. Mr. Wilson is responsible for the \$9B Stable Value Hedge Fund Portfolio, which includes allocations to Equity Market Neutral, Macro, Managed Futures, Platform, Credit and Reinsurance Hedge Funds. He is also responsible for the \$6B World Equity Portfolio, which includes Beta One strategies benchmarked to global equity indices. Prior to joining TRS, Mr. Wilson was an Investment Director at Ameriprise Private Wealth Advisors, where he oversaw fund selection for \$250 million of client assets. Mr. Wilson received an MBA from the Rice University Jones School of Business in 2012, is a graduate of the University of Texas at Austin McCombs School of Business in 2006 and holds the CAIA designation.

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