



TORONTO 2022

RETHINKING ALTERNATIVES:
FRESH SOLUTIONS THAT MITIGATE RISK & GENERATE ALPHA

OCTOBER 5-6, 2022 – WESTIN HARBOUR CASTLE TORONTO

CONFERENCE GUIDE

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Welcome to our fifth annual conference in Toronto: ***Rethinking Alternatives: Fresh Solutions that Mitigate Risk & Generate Alpha***. Due to Covid, it's our first in-person event here since June of 2019, and we're thrilled to have you with us to talk about the abundance of innovation and customization in the alternative investment industry created 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 today's challenges and discuss the investment and operational solutions that improve risk mitigation, drive diversified performance, and increase alignment of interests. Our agenda also gives you ample time to network and to meet in a meaningful way.

We are honored to partner with these outstanding organizations to provide you with a robust program agenda:

J.P Morgan, Luminae Partners, Titan Advisors, UBS, AlternativeSoft, Bodhi Research Group, Duration Capital Solutions, Eagle Investment Solutions, Martlet Asset Management, Metori Capital Management, Nanhua USA LLC, O'Brien Investment Group, Plustick Management, Teza Capital Management, and Versor Investments.

Hats off to **Hedge Facts** for sponsoring our Welcome Reception, Breakfast, Refreshment Breaks, and Closing Cocktails, and to **Truss Edge** for sponsoring our Luncheon.

We're also grateful to our association partners: **AIMA, CAASA, and CAIA.**

Our extraordinary speaking faculty is ready to share their insights and engage with you throughout the day. We are grateful for their thought leadership, time, and enthusiasm to share their seasoned perspectives and spark thought-provoking discussions.

We hope you enjoy a spirited day of conversation and networking.

Cheers!

Meg Bode
Founder

CONFERENCE PROGRAM

WEDNESDAY, October 5, 2022

5:30 – 7:00

WELCOME RECEPTION FOR ALL REGISTRANTS AT THE WESTIN HARBOUR CASTLE, REGATTA ROOM
Compliments of HedgeFacts

THURSDAY, OCTOBER 6, 2022

7:30-8:30

NETWORKING BREAKFAST, REGATTA ROOM
Compliments of HedgeFacts

8:30

WELCOME

9:00-9:45

BUILDING RESILIENT PORTFOLIOS: MACRO OPPORTUNITIES ABOUND

Moderator: Ric Ochman, CFA
Global Head of Hedge Fund Consulting, J.P. Morgan

Panelists: Ranjan Bhaduri, PhD, CFA, CAIA
Founder & Chief Executive Officer, Bodhi Research Group

Nicolas Gausse, PhD
Founding Partner & Chief Executive Officer, Metori Capital Management

Michael Stendler
Managing Director, O'Brien Investment Group

9:45-10:30

MANAGING CLIMATE RISK IN THE PORTFOLIO: WHERE TO START?

Moderator: Tilak Lal, CFA
Managing Director, Head of Investment Risk, Luminae Partners

Panelists: Jonathan Malawer, CFA
Chief Investment Officer, Pier61 Partners

Danilo Simonelli, CFA
Senior Managing Director, External Managers, Ontario Teachers' Pension Plan

Limin Yang, CFA, FRM, CAIA
Managing Director, Investment Risk, CPP Investments

10:30-11:00

NETWORKING REFRESHMENT BREAK
Compliments of HedgeFacts

11:00-11:45

A DEEP DIVE ON RETURN CONVEXITY

Moderator: DeWayne Louis
Founding Partner, Versor Investments

Panelists: Stephen Harvey, CFA
Chief Investment Officer, Titan Advisors LLC

Puneet Kohli, CFA
Assistant Vice President, Equities Derivatives & Collateral Management,
HOOPP (Healthcare of Ontario Pension Plan)

Christophe L'Ahelec, CFA
Managing Director, Head of Public Markets, University Pension Plan Ontario

- 11:45-12:30 **WHAT’S NEXT? EXPLOITING EVENT DRIVEN & DISTRESSED SITUATIONS**
- Moderator: Racheal Wason
Director, Cross Asset Solutions, BMO Capital Markets
- Panelists: Alex Dauria
Senior Portfolio Advisor, Aksia
- Adrian Keevil, PhD
Co-Founder & Co-Managing Partner, Plustick Management
- Joseph Newell
Managing Director, Co-Head, Event Driven Strategies, UBS O’Connor
-
- 12:30-1:45 **NETWORKING LUNCHEON, THE MIZZEN ROOM**
Compliments of Truss Edge
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- 1:45-2:30 **PERFORMANCE DRIVERS & IMPLICATIONS FOR SMART PORTFOLIO CONSTRUCTION**
- Moderator: Jessica Nicosia
Vice-President, Alternative Client Solutions, Wilshire
- Panelists: Ela Karahasanoglu, CFA, CAIA
Chief Executive Officer, EKR Total Portfolio Advisory
- Ravi Malhotra
Head of Product & Applied Research, AlternativeSoft
- David Scarozza
Managing Director, Duration Capital Solutions
-
- 2:30-3:00 **NETWORKING REFRESHMENT BREAK**
Compliments of Hedge Facts
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- 3:00-3:45 **THE OPPORTUNITY BOOM IN CHINA-BASED FUTURES**
- Moderator: Francis J. “Frank” Kelly
Founder, Managing Partner, Fulcrum Macro Advisors LLC
- Panelists: Greg Adamsick
Senior Business Development Manager, Nanhua USA LLC
- Farzine Hachemian
Director of Investment Strategies, Eagle Investment Solutions
- Misha Malyshev, PhD
Chief Executive Officer & Chief Investment Officer, Teza Capital Management
-
- 3:45-4:30 **STARING AT THE STROBE LIGHT: HOW TO MAKE SENSE OF GEOPOLITICS & MARKETS IN 2023**
- Keynote Presenter: Francis J. “Frank” Kelly
Founder, Managing Partner, Fulcrum Macro Advisors LLC
-
- 4:30 – 6:00 **NETWORKING COCKTAIL RECEPTION, REGATTA ROOM**
Compliments of HedgeFacts

SPEAKER BIOS



GREG ADAMSICK

Senior Business Development Manager, Nanhua USA LLC

Greg is Sr. Manager at Nanhua with a focus of facilitating trading and investment to China's derivatives markets. Nanhua USA, is a Chinese owned FCM and Investment Co., and part of a global network with its parent company, Nanhua Futures Co., located in Hangzhou China and sister companies in Hong Kong, Singapore, and the UK.



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.



ALEX DAURIA

Senior Portfolio Advisor, Aksia

As a Senior Portfolio Advisor, Alex is a member of the Portfolio Advisory team in the Americas responsible for their alternative investment programs. Alex also focuses on business development efforts and marketing initiatives within North America. Prior to joining Aksia in 2021, Alex was a Director in the Capital Formation group at Castlelake, and previously was a Vice President on the Investor Relations team at Bain Capital Credit. Prior to that, he was a Consultant Relations Analyst at Loomis, Sayles & Company. Alex started his career in 2010 at Cambridge Associates. Alex graduated from the Wake Forest University with a BA in Economics.

SPEAKER BIOS



NICOLAS GAUSSEL, PHD

Founding Partner, Chief Executive Officer, Metori Capital Management

Nicolas has 20 years of experience in finance, including 15 years in asset management. He has been Lyxor's CIO since 2012, overseeing 100+ portfolio managers, researchers and financial engineers. Prior to this, Nicolas held various management positions, notably in Asia. Nicolas holds an engineering degree from French Ecole Centrale de Paris, and a PhD in Economics from Paris La Sorbonne. He has been a quantitative finance lecturer in different master programs and contributed to various articles and academic conferences.



FARZINE HACHEMIAN

Director of Investment Strategies, Eagle Investment Solutions

Farzine Hachemian is a Principal and Director of Investment Strategies at Eagle Investment Solutions. Before joining Eagle in July 2014, Farzine co-founded Modus Quantitative Advisors, a research oriented investment boutique affiliated with TIG Advisors where he served as the COO and Portfolio Strategist. Before that, he was a Managing Director at Ivy Asset Management, a subsidiary of BNY Mellon, responsible for portfolio management, overseeing manager allocations and portfolio strategy. Additionally, Farzine led manager research in tactical trading and relative value strategies. Prior to joining Ivy in May 2007, he founded Celestar Capital Advisors, a spinoff of AXA Investment Managers. Prior to Celestar, he held key roles with several companies in the AXA Group in New York and Paris, including as President of AXA Alternative Advisors, where he was the co-Chief Investment Officer of the group's alternative investments, with responsibility for tactical and strategic asset allocation as well as manager research. Prior to this role, Farzine served in the Treasury Department of AXA Group, where he was the Treasurer of the holding companies, overseeing the cash management investment pool, debt financing, and hedging of the balance sheet. Farzine earned a Bachelor's Degree in Business from Université Paris XII (UPEC) and a Master's Degree in Management from Université Paris I Panthéon-Sorbonne.



STEPHEN HARVEY, CFA

Chief Investment Officer, Titan Advisors LLC

Stephen Harvey joined Titan Advisors in 2015 following Titan's acquisition of Saguenay Strathmore Capital, Ltd. Stephen is the Chief Investment Officer and chair of the Investment Committee. Stephen was formerly the Chief Risk Officer at Titan Advisors. 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 Charterholder since 2003.

SPEAKER BIOS



ELA KARAHASANOĞLU, CFA, CAIA

Chief Executive Officer, EKR Total Portfolio Advisory; Co-Head CAIA Toronto

Ela Karahasanoğlu advises institutional investors and asset managers on alternative investments, risk mitigation and portfolio construction from a total portfolio perspective. Previously, Ela led the Total Fund Management team at BCI. With roughly \$200bn of managed assets, BCI is a leading provider of investment management services for British Columbia's public sector. Prior to joining BCI, Ela was a Managing Director, Multi-Asset Strategies at Investment Management Corporation of Ontario and WSIB, where Ela oversaw the \$8.5bn Multi-Asset Strategies portfolio and acted as the Deputy CIO leading the investment team that managed WSIB's \$35bn portfolio. Before WSIB, Ela was the Vice President of Currency and Asset Allocation team at CIBC Asset Management. Prior to that, she was a Principal and Senior Manager Research Consultant in the Alternatives team within Mercer, covering a broad set of absolute return and hedge fund strategies. Ela was previously the Head of Research and Trading for six years at a New York-based quantitative macro hedge fund and also worked in the areas of credit derivatives and asset management at Merrill Lynch, New York. Ela started out her career as a currency and bond trader in Turkey. Ela has over 20 years experience in the investment industry with over 13 years dedicated to research, trading, portfolio management and construction in the alternatives and absolute return space. Ela holds a Master of Business Administration from Georgetown University. She has been a CFA Charterholder since 2002 and a CAIA Charterholder since 2010. Ela serves as the Co-Head for CAIA's Toronto Chapter.



ADRIAN KEEVIL, PHD

Co-Founder, Co-Managing Partner, Plustick Partners

Adrian Keevil is a co-Managing Partner of the Investment Manager and General Partner. He is responsible for security analysis and portfolio management. Prior to co-founding Plustick he was in the PhD program at the University of Virginia's Darden School of Business, where his dissertation research focused on stakeholder behaviors and firm financial outcomes. He began his career at Young & Rubicam Inc., a public holding company of advertising and media businesses, where he worked for the Chairman and CEO in finance, strategy and corporate development. He then co-founded McGarry Bowen with former Young & Rubicam senior management, which was sold to a strategic buyer, Dentsu. Prior to the PhD, he co-managed a private equity investment in Cardon Healthcare Network, which was sold to Serent Capital. He earned a BA from Yale University in 1997 where he was a member of the Whiffenpoofs. He earned an MBA from Darden in 2005 with highest distinction (Shermet Award Recipient), and a PhD in 2014. Since 2014, he has served as an adjunct assistant professor at Darden where he teaches in the core MBA program. He is currently a Senior Fellow at the Olsson Center for Applied Ethics, and a section editor for Journal of Business Ethics, the top academic journal for business ethics.

SPEAKER BIOS



FRANCIS J. "FRANK" KELLY

Founder, Managing Partner, Fulcrum Macro Advisors

Having worked as a senior executive on Wall Street as well as having served in senior government roles, Frank brings extensive global experience and insight into the public policy decision-making process and its impact on global markets. Frank began his career as a writer for President Ronald Reagan and went on to serve in the White House Office of Political Affairs. He remained to serve as a writer for President George H.W. Bush and then to serve as a political appointee at the Justice Department in the Office of Policy Development focusing on national security and international issues. From there, Frank went to the US Securities and Exchange Commission, being appointed Senior Policy Advisor to the Chairman and Chief Spokesman for the Commission as well as a member of the SEC Senior Staff. He then joined Merrill Lynch Investment Banking in New York serving as Chief of Staff and Global Head of Marketing for Investment Banking, Sales & Trading. Frank was also a member of the German/Swiss/Austria country coverage team and was involved numerous large cross-border deals. Frank went to the US Securities and Exchange Commission, being appointed Senior Policy Advisor to the Chairman and Chief Spokesman for the Commission as well as a member of the SEC Senior Staff. He then joined Merrill Lynch Investment Banking in New York serving as Chief of Staff and Global Head of Marketing for Investment Banking, Sales & Trading. Frank was also a member of the German/Swiss/Austria country coverage team and was involved numerous large cross-border deals. He returned to Washington DC to establish Charles Schwab & Co.'s first Global Government & Regulatory Frank joined Deutsche Bank in 2003 as the Bank's first Head of Government Affairs and then later, Global Coordinator for Government & Public Affairs. He was also the Bank's first Chief Political Strategist. In this role he advised the Bank's top institutional clients globally on US and geopolitical issues. He also has extensive experience in mergers and acquisitions, establishing and heading up the Bank's Direct Investment Advisory Group. Frank and his team advised corporates on sensitive national and economic security related mergers and acquisitions seeking approvals from the US Committee for Foreign Investment in the US. Frank currently serves on the Board of Directors of Barnwell Industries Inc., a global oil/gas/water drilling and development company. He is also a Senior Advisor to The Scowcroft Group, a global business advisory firm with an emphasis on emerging markets. Frank is as an adjunct professor at The Catholic University School of Business where he teaches on Business Intelligence, political risk, and strategic planning. He is also a Senior Associate with the Americas Program at the Center for International and Strategic Studies in Washington where he focuses on Latin American politics, economics, and trade. Frank serves as Vice Chair of the Jerome Lejeune Foundation of America. Frank is a member of the Council on Foreign Relations, the International Institute for Strategic Studies, the American Council on Germany and American Institute for Contemporary German Studies.



PUNEET KOHLI, CFA

Assistant Vice President, Equities Derivatives & Collateral Management, HOOPP

Puneet Kohli is an Assistant Vice President at the Healthcare of Ontario Pension Plan (HOOPP) in the Equities Derivatives & Collateral Management division. At HOOPP, Mr. Kohli is responsible for the development of investment programs to maximize the Plan's return-to-risk profile. His focus is on volatility and alternative strategies within capital markets. Prior to HOOPP, Mr. Kohli was a Portfolio Manager with the National Bank of Canada, Alternative Investments. Over eight years, he managed two products - Lotus (a volatility arbitrage fund) and Red Stone (a tail-risk fund). From 2001 to 2004, Mr. Kohli was the VP of Global Equity Derivatives at the Bank of Montreal, Nesbitt Burns (BMONB) where he was responsible for the volatility proprietary trading and advised on the use of volatility and credit based products at BMONB. From 1997 to 2001, Mr. Kohli was at the Ontario Teachers Pension Plan Board where he had many roles including Research and Economics, Quantitative Analysis and Volatility Portfolio Management. Mr. Kohli managed four market neutral accounts that were volatility and correlation based. Mr. Kohli earned his Bachelor's of Science, specializing in Mathematics, from the University of Toronto. Mr. Kohli also holds a Masters in Business Administration (MBA) and has achieved his Chartered Financial Analyst (CFA) designation.

SPEAKER BIOS



CHRISTOPHE L'ACHELEC, CFA

Managing Director, Head of Public Markets, University Pension Plan Ontario

Christophe L'Ahelec is an investment professional with more than twenty years of global experience in France, Hong Kong, Switzerland, and Canada. As Managing Director, Public Markets, he is responsible for UPP's global investment strategy with a particular focus on Public Market activities. Prior to that Christophe was a Senior Principal in the Capital Markets (CM) department, at Ontario Teachers' Pension Plan Board where he was accountable for the top-down management of the external managers portfolio and was part of the investment committee allocating to hedge fund, private credit and long only equity managers. During his 11 years tenure at OTPP, he originated, conducted due-diligence, and on-boarded systematic alpha managers in the equity and futures space, along with leading the group's work in the alternative risk premia space. Before coming to Canada, Christophe 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. He spent the first two years of his career working for BNP Paribas in Hong Kong where he provided real-time quantitative support to the fixed-income trading desk. 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. Christophe has been invited to speak globally on advanced portfolio and risk management topics and has published papers on topics regarding portfolio construction and managed futures.



TILAK LAL, CFA

Managing Director, Head of Investment Risk, Luminae Partners

Tilak is the head of Luminae's Risk Management Group, which encompasses Risk Research, Oversight and Operations. Prior to Luminae Tilak served as Franklin Templeton's Co-Head of Investment Risk. Prior to Franklin, Tilak served as the Head of Risk Management at K2 Advisors, and prior to K2, as the Chief Risk Officer at Pequot Capital. Outside Luminae, Tilak is a member of the Rutgers University Board of Governors and Board of Directors. He has served a year as Chair of the Rutgers Board of Trustees and ten years as Chair of the Rutgers University Investment Committee. He also serves on the Industry Advisory board of the Rutgers University School of Engineering. In addition, Tilak is an adjunct in the University of Connecticut Masters in Financial Risk Management (MSFRM) program. Tilak has a B.S. in mechanical engineering from Rutgers University, an M.S in electrical engineering from Georgia Institute of Technology, and an M.B.A. in finance from Columbia Business School.



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.

SPEAKER BIOS



JONATHAN MALAWER, CFA

Chief Investment Officer, Pier61 Partners

Jonathan is the chief investment officer of Pier61 Partners, Jonathan was head of ILS, Commodities & Environmental Strategies at K2 Advisors, a hedge fund investment firm acquired by Franklin Templeton in November 2012. During his tenure at Franklin Templeton/K2, Jonathan served part time as an ILS working group member on the Standards Board for Alternative Investments and as an Index Committee member for Bridge Alternatives Commodity Hedge Fund Index. Before his time at Franklin Templeton/K2, Jonathan was an asset management analyst at General Motors and a capital market consulting associate at Thomson Reuters. Jonathan earned his Bachelor of Science in Finance from the University of Maryland and is a registered Chartered Financial Analyst. Jonathan has served as a member on various boards including Friends of Karen and Best Buddies New York.



RAVI MALHOTRA

Head of Product & Applied Research, AlternativeSoft

Ravi joined AlternativeSoft in 2009 an award-winning fintech firm specializing in providing analytical solutions for portfolio construction, asset allocation and operational due diligence in the asset/wealth management space. With over \$1.5tn in client AUM, AlternativeSoft's clients include some of the world's largest pension funds, sovereign wealth funds, endowments, fund of funds, and wealth managers. Ravi's key roles over the past 13 years include developing and validating mathematical models, whilst providing quantitative support to clients. He holds a BSc in Mathematics and an MSc in Financial Mathematics from King's College, University of London. His interests include technology, gaming and food.



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.



JOE NEWELL

Managing Director, Co-Head, Event Driven Strategies, UBS O'Connor

Joe is the Co-Head of Event Driven Strategies at UBS O'Connor and is a member of both the UBS O'Connor Management and Capital Allocation Teams. He has been investing in Merger Arbitrage for O'Connor for over 23 years and has managed the strategy since 2005. Joe's trading career began on the floor of the Chicago Board Options Exchange. He has 25 years of investment industry experience. Joe is a graduate of University of California Berkeley, where he earned a BS.

SPEAKER BIOS



JESSICA NICOSIA

Vice-President, Alternative Client Solutions, Wilshire

Jessica is a Vice-President in Wilshire's Alternative Client Solutions, identifying and structuring alternatives solutions for clients across the liquidity spectrum. Jessica joined Wilshire in 2018, working in various roles at quantitative hedge funds and in private equity previously, including RG Niederhoffer Capital Management, Clayton, Dubilier & Rice and Vegasoul LLC. She has 20 years of experience in alternative investments.



RIC OCHMAN, CFA

Global Head of Hedge Fund Consulting, J.P. Morgan

Ric Ochman, CFA is the global head of hedge fund consulting at J.P. Morgan and a senior member of the J.P. Morgan Capital Advisory Group. Prior to joining J.P. Morgan Ric was the global head of hedge funds at AIG Investments. Prior to that Ric was a hedge fund research analyst at Adair Capital. Ric started his career at State Street Global Advisors in Boston as a quantitative equity research analyst. Ric has an BSBA from Boston University and an MBA from New York University and is a CFA Charterholder.



DAVID SCAROZZA

Managing Director, Duration Capital Solutions

Mr. Scarozza is an employee of Duration Capital Solutions, an affiliate of Prelude Capital. He leads the hedge fund manager research and portfolio construction efforts at Duration. Prior to joining Duration in 2022, Mr. Scarozza most recently served as Senior Investment Officer & Head of Public Equities at MOSERS where he built out the firm's actively managed public equity portfolio. Before that, Mr. Scarozza spent 15 years at Commonfund where his ultimate responsibilities included oversight of the firm's public equity and diversified hedge fund portfolios. Mr. Scarozza began his career at Bridgewater Associates in their Research Analyst program. Mr. Scarozza earned an MBA from Columbia Business School and graduated with a B.A. in Economics from Swarthmore College



DANILO SIMONELLI, CFA

Senior Managing Director, External Managers, Ontario Teachers' Pension Plan

Danilo Simonelli is responsible for Ontario Teachers' Capital Markets External Managers program. His team manages the global allocation to liquid external managers across multiple strategies and asset classes. Danilo joined Ontario Teachers' in 2005, and has held several key roles within the Capital Markets team, including various positions within the Fixed Income, Currencies and Commodities group. Previously, he worked at JPMorgan in its London office as a member of the debt capital markets origination group. He is a member of the advisory board of the Masters in Financial Economics program at the University of Toronto and a former board member of Cordiant Capital. Danilo holds a Laurea cum laude in Finance and Economics from Milan's Bocconi University and a Masters in Financial Economics from the University of Toronto. He is a CFA charterholder and has ICD.D certification from the Institute of Corporate Directors.

SPEAKER BIOS



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.



RACHEAL WASON

Director, Cross Asset Solutions, BMO Capital Markets

Racheal is currently a Director of Global Structuring Products Trading, Cross Asset Solutions at BMO Capital Markets. In the past she has held corporate banking and investment related roles at Scotiabank, Ontario Teachers' Pension Plan and OPTrust, Racheal holds an Executive MBA at Ivey Business School, and is currently part of an Executive Program at Columbia Business School, with a focus on Venture Capital and Private Equity.



LIMIN YANG, CFA, FRM, CAIA

Managing Director, Investment Risk, CPP Investments

Limin leads the Climate Change initiatives in the Risk Group at CPP Investments. His current focus related Climate Change includes Climate Change Risk Quantification and Disclosure, Stress Testing, and the development of Climate Risk Appetite. He is a member of the Real Assets Investment Committee and a member of the Sustainable Investing Committee. Limin holds an MBA from Schulich School of Business. He is a CFA charter holder and holds designations of FRM and CAIA. He is one of the first to complete the Sustainability and Climate Risk Certificate (SCR) issued by the Global Association of Risk Professionals.

CONFERENCE ATTENDEES

FINAL

Greg Adamsick
Senior Business
Development Manager
Nanhua USA LLC
Chicago, IL USA

Robert Alvarez
Investment Analytics Manager
wsib
Toronto, ON Canada

Pherroz Ansari
Analyst, Public Markets
CAAT Pension Plan
Toronto, ON Canada

Christine Ashmore
VP, Investment Relations Director
Quantum AI Investment LLC
Lake Forest, IL USA

Joe Aurilio
Managing Director, Co-Head
Luminae Partners
New York, NY USA

Brennan Basnicki
Director & Product Specialist
Auspice Capital Advisors
Calgary, ON Canada

Guillaume Beauregard, CFA
COO
Evovest Inc.
Montreal, QC Canada

Ranjan Bhaduri, PhD
Chief Executive Officer
Bodhi Research Group
Dundas, ON Canada

Marianna Bracco
Client Relationship Manager
UBS Asset Management
New York, NY USA

Scott Brownbill
Managing Director, North America
ISAM
Boca Raton, FL USA

Osvaldo Canavosio
Principal
Episteme Capital Partners (US), LLC
Rye Brook, NY USA

Nicholas Clark
Analyst
Universtiy Pension Plan Ontario
Toronto, ON Canada

Philip Clements
Associate Director
Record Currency Management
New York, NY USA

Tom Connors
Senior Director
SGX America, Ltd
New York, NY USA

David Coyle
Client Relationship Manager
UBS Asset Management
Toronto, ON Canada

Jean-Francois Crousillat
Managing Director
Lighthouse Partners
New York, NY USA

Alex Dauria
Senior Portfolio Advisor
Aksia
New York, NY USA

Edward Den Dooven
Business Development
Winton
New York, NY USA

Colin Donnally
Manager, Client Development & Sales
CME Group
Chicago, IL USA

Terry Duffy
CIO
Lionhart
Toronto, ON Canada

Rachel Fan
Quantitive Research Intern
Bodhi Research Group
Toronto, ON Canada

(please note: this does not reflect total delegates as some opt out of being on the printed list)

CONFERENCE ATTENDEES

FINAL

Vincent Fernandez
CIO
Canada Overseas Asset
Management Limited
Toronto, ON Canada

Carlos Ferreira
Managing Director
Capital Governance Partners LLC
Irvine, CA USA

Gerry Fields
President and General Counsel
Cornerstone Group Family Office
Toronto, ON Canada

Nicolas Gaussel, PhD
Chief Executive Officer & Co-Chief
Investment Officer
Metori Capital Management
Paris France

Junfei Geng
President
Bluewater Technologies Inc.
Toronto, ON Canada

Steve Gollins
Managing Director,
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