



AUSTIN 2023

ALTERNATIVE INVESTMENT SOLUTIONS:

OPTIMIZING THE QUEST FOR ALPHA

MARCH 28-29, 2023 - MARRIOTT AUSTIN DOWNTOWN

**CONFERENCE GUIDE**

# CONFERENCE SPONSORS





Welcome to our eighth annual conference in Austin: **Alternative Investment Solutions: Optimizing the Quest for Alpha**. We're delighted to have you with us to talk about the abundance of innovation and customization in the alternative investment industry designed to meet the needs of asset owners and fiduciaries as they strive to protect and grow their portfolios in a volatile world.

Talking Hedge convenes institutional investors, alternative investment managers, and solutions providers to explore global investment opportunities and challenges. Working in partnership with leading alternative investment firms, we construct a timely program agenda to spark substantive discussions on the investment landscape with a focus on actionable solutions that have the potential to harvest new sources of alpha. Our agenda also gives you ample time to network and to meet in a meaningful way.

We are honored to partner with the following distinguished firms:

**Abrdn, Lyxor Asset Management, New Holland Capital, Titan Advisors, Axonic Capital, Bodhi Research Group, Crabel Capital Management, Eagle Investment Solutions, Graham Capital Management, HedgeFacts, O'Brien Investment Group, Quantica Capital AG, Quest Partners, ROW Asset Management, Teza Technologies, Transtrend, and Welton Investment Partners.**

A big shout out to **HedgeFacts** for sponsoring all of our "Vittles & Libations" including the Welcome Reception, Breakfast, Refreshment Breaks, and the Closing Cocktail Reception!

And a "tip of the hat" to our illustrious association partners: **AIMA, CAASA, and CAIA.**

Today will be filled with topical and thought-provoking presentations thanks to our esteemed speaking faculty. It's a privilege to assemble such an exceptional cast, and we are grateful for their outstanding thought leadership and enthusiasm.

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

Cheers!

Meg Bode  
Founder

# CONFERENCE PROGRAM

## TUESDAY, March 28, 2023

5:30 – 7:00 **WELCOME RECEPTION FOR ALL REGISTRANTS**  
*Compliments of HedgeFacts*

## WEDNESDAY, MARCH 29, 2023

7:30-8:30 **NETWORKING BREAKFAST**  
*Compliments of HedgeFacts*

8:30-8:45 **WELCOME REMARKS**

8:45-9:30 **THINKING OUTSIDE THE BOX: LOOKING FORWARD & INVESTING FOR THE LONG TERM**

Moderator: **Ashby Monk, PhD**  
Executive Director, Stanford Research Initiative on Long Term Investing

Panelists: **Panayiotis Lambropoulos, CFA, CAIA, FRM**  
Portfolio Manager – Hedge Funds, Employees Retirement System of Texas

**Nicolas Mirjolet**  
Chief Executive Officer, Co-Head of Research, Quantica Capital AG

**Ryan O’Grady**  
Chief Executive Officer, ROW Asset Management

9:30-10:30 **A SEA CHANGE IN THE MACRO INVESTMENT LANDSCAPE:  
EXPECTATIONS FOR A FUNDAMENTAL SHIFT IN PORTFOLIO CONSTRUCTION/ASSET ALLOCATION**

Moderator: **Ben Bronson, CFA, CAIA**  
Senior Portfolio Advisor, Aksia

Panelists: **Pablo Calderini**  
President & Chief Investment Officer, Graham Capital Management

**Tunc Dayioglu**  
Senior Portfolio Manager, Funds Alpha, State of Wisconsin Investment Board

**Wassim Sakka**  
Head of Global Macro & Risk Premia Hedge Fund Selection, Lyxor Asset Management, Inc.

**Steven Wilson**  
Director, Public Markets, Teacher Retirement System of Texas

10:30-11:00 **NETWORKING BREAK**  
*Compliments of HedgeFacts*

11:00-11:45 **BACK TO THE FUTURES: KEYS FOR SYSTEMATIC SUCCESS IN THE NEW MACRO REGIME**

Moderator: **Pierre-Philippe Ste-Marie**  
Visiting Researcher, Bodhi Research Group

Panelists: **Michael Harris**  
President, Quest Partners

**Stephen Harvey**  
Chief Investment Officer, Titan Advisors

**Joris Tolenaar**  
Strategy Specialist, Transtrend

11:45-12:30

**CONVERTING RISKS INTO RETURNS:  
IDENTIFYING STRUCTURALLY IMPORTANT SOURCES OF PORTFOLIO ALPHA**

Moderator: Patrick Welton, MD  
Founder and Chief Investment Officer, Welton Investment Partners

Panelists: Paul Kreiselmaier, CFA  
Head of Hedge Funds, Verus Investments

Nick Maffeo, CAIA  
Director of Hedge Funds, Employees Retirement System of Texas

12:30-1:45

**NETWORKING LUNCH**  
*Compliments of HedgeFacts*

1:45-2:45

**CONSTRUCTING SOLUTIONS FOR TODAY'S MARKET ENVIRONMENT**

Moderator: Michael Ide, CFA  
Senior IDD Analyst and Partner, Albourne Partners

Panelists: Farzine Hachemian  
Director of Investment Strategies, Eagle Investment Solutions

Tam McVie  
Senior Director, Alternatives Specialist, abrdn

Michael Stendler  
Managing Director, O'Brien Investment Group

2:45-3:15

**NETWORKING BREAK**  
*Compliments of HedgeFacts*

3:15-4:00

**BUILDING RESILIENT PORTFOLIOS FOR UNCORRELATED ALPHA,  
DIVERSIFICATION & CAPITAL PRESERVATION**

Moderator: Bill Young  
Co-Chief Investment Officer, New Holland Capital

Panelists: Deniz Cicek  
Portfolio Manager, Axonic Capital

Grant Jaffarian  
Portfolio Manager, Crabel Capital Management

Misha Malyshev, PhD  
Chief Executive Officer, Teza Technologies

4:00-4:45

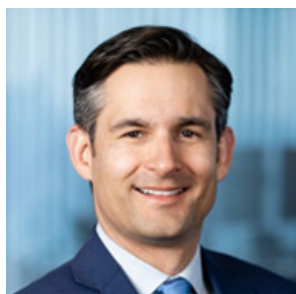
**TECHNOLOGY WILL CHANGE YOUR INVESTING: HERE'S HOW**

Keynote Presenter: Ashby Monk, PhD  
Executive Director, Stanford Research Initiative on Long Term Investing

4:45-6:00

**NETWORKING COCKTAIL RECEPTION**  
*Compliments of HedgeFacts*

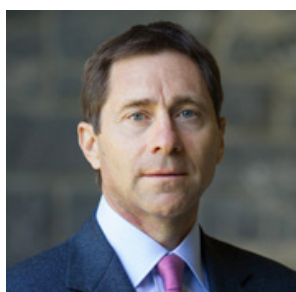
# SPEAKER BIOS



## **BEN BRONSON CFA, CAIA**

*Senior Portfolio Advisor*

As a Senior Portfolio Advisor, Ben is part of the Portfolio Advisory team in the Americas responsible for alternative investment programs, including portfolio construction, risk management, and manager evaluation. He supports investment processes, manager sourcing and selection, portfolio analysis and implementation, as well as governance management and reporting. Prior to joining Aksia in 2022, Ben was a Director of Liquid Strategies at Fire and Police Pension Association of Colorado ("FPPA"), where he led the organization's investments across public equity, fixed income, and hedge fund asset classes. In addition to investing, Ben worked closely with FPPA's governance structures on a number of strategic topics including plan design, asset allocation, capital market assumption setting, asset/liability studies, macroeconomic research, as well as a range of asset class-related educational subjects. Before joining FPPA, Ben was a Senior Research Analyst at Charles Schwab Investment Advisory and prior to that he was an Investment Officer at Highlander Wealth Services LLC. Ben started his career as an Analyst at Tactical Allocation Services LLC. Ben graduated from the University of Colorado, Boulder with a BA in Psychology. He is a CFA charterholder and holds the CAIA designation. In 2021, Ben was recognized as a Rising Star by Institutional Investor and was named in the Class of 2021 NextGens by Chief Investment Officer.



## **PABLO CALDERINI**

*President and Chief Investment Officer, Graham Capital Management*

Pablo E. Calderini is the President and Chief Investment Officer of Graham Capital Management (GCM) and 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.



## **DENIZ CICEK**

*Portfolio Manager, Axonic Capital*

Deniz Cicek joined Axonic in 2017. He is the Lead Portfolio Manager of Axonic Systematic Arbitrage Fund responsible for portfolio management, research, and trading activities. Between 2010 and 2017, he was employed at Barclays Bank PLC where he started in Quantitative Analytics Department as a desk quant. In 2012 he moved internally to one of the propriety trading desks where he traded interest rate derivatives systematically. During his last year at Barclays, he was part of Quantitative Investment Strategies group building and trading systematic strategies and alternative beta indices for institutional clients. He holds a BS in Industrial Engineering with a Minor in Mathematics from Sabanci University in Istanbul and was in the PhD program in Decision, Risk & Operations Department at Columbia Business School.



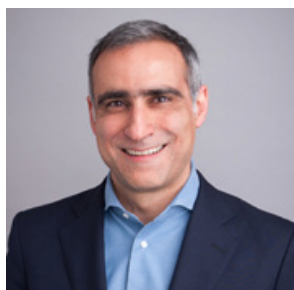
# SPEAKER BIOS



## **TUNC DAYIOGLU**

*Senior Portfolio Manager, Funds Alpha, State Wisconsin Investment Board*

Mr. Dayioglu is a Sr. Portfolio Manager at SWIB's Funds Alpha team, focusing on hedge fund and long-only portfolios. Prior to joining SWIB in 2018, he was a Managing Director at The Rock Creek Group where he focused on credit and global macro strategies. Before joining Rock Creek in 2008, he was a Principal Investment Officer at the World Bank's Investment Management Department. Mr. Dayioglu worked as a fixed income portfolio manager and participated in asset management advisory work. Prior to this, Mr. Dayioglu worked in Asset-Liability management, where he structured and traded derivative transactions to manage the duration and currency exposures of the World Bank balance sheet. Mr. Dayioglu received a B.S. degree in Industrial Engineering from Bogazici University in Turkey. He also holds a M.B.A. from Georgetown University and a M.S in Finance from George Washington University.



## **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.



## **MICHAEL HARRIS**

*President, Quest Partners LLC*

Mike Harris is President at Quest, leading all functional areas of the firm. Prior to joining Quest in June 2022, Mr. Harris was Director of Family Office and a Partner at Verdenice Capital Advisors, charged with enhancing and growing the firm's multi-family-office division. Prior to Verdenice, Mr. Harris spent nearly two decades at Campbell & Company, one of the longest-standing firms in the CTA industry. In his time at Campbell, he held multiple roles on the trading team and ultimately served as the firm's President for over seven years. As President, Mr. Harris developed new partnerships with some of the world's largest institutional investors and successfully launched innovative products in the managed futures space. Prior to Campbell, Mr. Harris worked as a Futures and Options Broker at REFCO. Mr. Harris began his career at Morgan Stanley, where he made strategic investments in leading systematic hedge funds. From 2013 to 2019, Mr. Harris served on the board of the Managed Funds Association, including acting as Chairman of the Board for two years. Mr. Harris holds a Bachelor of Arts with Honors in Economics and Japanese Studies from Gettysburg College.

# SPEAKER BIOS



## **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.



## **MICHAEL IDE, CFA**

*Senior IDD Analyst and Partner, Albourne Partners*

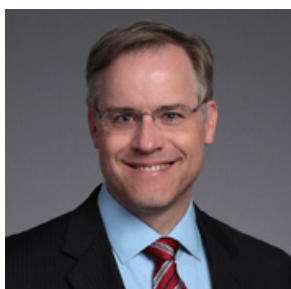
Michael Ide is a Senior Hedge Fund IDD analyst and Partner at Albourne Partners covering Volatility Arbitrage and Tail Risk hedge funds. Before joining Albourne in 2015, Michael worked as a freelance writer and as a Peace Corps volunteer. He has an MBA from the University of Cyprus, an MA in Physics from UC San Diego and is a CFA charterholder.



## **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.



## **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).



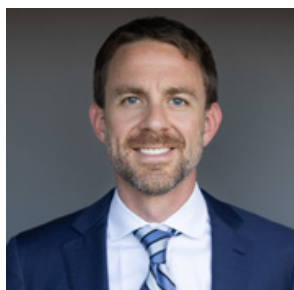
# SPEAKER BIOS



## **PANAYIOTIS LAMBROPOULOS, CFA, CAIA, FRM**

*Portfolio Manager – Hedge Funds, Employees Retirement System of Texas*

Panayiotis Lambropoulos CFA, CAIA, FRM is a Portfolio Manager at the Employees Retirement System of Texas – a \$33 billion retirement plan – located in Austin, Texas. His responsibilities include sourcing, analyzing and evaluating potential third party managers deploying all types of alternative investment strategies. His primary focus is on the Trust's Absolute Return Portfolio. He also has a leading role for the Trust's Emerging Hedge Fund Manager program – ERS Launchpad. Panayiotis holds a B.S in Business Administration with a concentration in Finance and Marketing from Boston College, and an M.B.A in General Management from Northwestern University.



## **NICK MAFFEO, CAIA**

*Director of Hedge Funds, Employees Retirement System of Texas*

Nick joined the Employees Retirement System of Texas (ERS) in 2012. As Director of Hedge Funds, his focus is on managing the hedge fund allocations on behalf of the ERS Retirement Trust Fund. His duties include manager sourcing, ongoing due diligence of existing investments, as well as the broader management of the underlying hedge fund portfolios. Before joining ERS, he served as a Senior Research Analyst at Altegris Investments. At Altegris, he focused on the sourcing and monitoring of the firm's hedge fund and managed futures investments. Nick received a Bachelor of Science in Finance from Shippensburg University and a Master's in Business Administration from University of Florida. He holds a Chartered Alternative Investment Analyst (CAIA) designation.



## **MISHA MALYSHEV, PHD**

*Chief Executive Officer, Teza Technologies*

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.

# SPEAKER BIOS



## **TAM MCVIE**

*Senior Director, Alternatives Specialist, abrdn*

Tam McVie is a Senior Director for the Alternatives team at abrdn. With offices in London and New York, abrdn is a leading alternatives manager with considerable expertise in customized portfolios of hedge funds, systematic risk mitigation strategies and has recently launched a passive hedge fund platform, which fully replicates the HFRI 500 and its sub-strategies and is the first of its kind. Tam uses in-depth knowledge, experience and technical expertise to support the ongoing needs of the firm's clients. Before this, Tam performed a similar role for the firm's multi-asset solution team since 2007, covering the flagship Global Absolute Return Strategies (GARS) portfolio. Previously based in the UK, Tam joined the Boston office in January 2012 and was instrumental in the firm's expansion to the US. He frequently speaks at key industry conferences, including FundForum, Citywire and Asset International's CIO summit. Tam joined Standard Life Investments in 2004, previously working at UK pension manager Friends Ivory & Sime. He began his career with Standard Life Assurance Company in 1998, before which he spent his time playing rugby.



## **NICOLAS MIRJOLET**

*Chief Executive Officer, Co-Head of Research, Quantica Capital AG*

As head of the Executive Management Committee reporting to the firm's Board of Directors, Nicolas is responsible for the implementation of the business strategy and the day-to-day management of Quantica Capital. He further co-heads the research committee and is a member of the investment committee. He develops the firm's research objectives in close collaboration with the CIO and is responsible for the roadmap's timely and efficient implementation and optimal allocation of Quantica Capital's research resources. Nicolas joined Quantica Capital from RAM Active Investments, a multi-billion systematic asset management company based in Geneva, where he served as senior quantitative investment manager, developing and managing systematic short-term equity long/short strategies. Until 2018, Mirjolet was CIO and lead portfolio manager of Tolomeo Capital, a Zurich based systematic asset manager specialized in long/short equities and futures strategies. He co-founded Tolomeo Capital in 2011, after doing a spin-out with the quant & risk-management team of a multi-billion family office in Zurich. Nicolas started his career in 2006 as a quant analyst for ETH Zurich spin-off swissQuant. Nicolas Mirjolet graduated from CentraleSupélec in Paris (France) and holds a MSc in electrical engineering from the Swiss Federal Institute of Technology (ETH Zurich).



## **ASHBY MONK, PHD**

*Executive Director, Stanford Research Initiative on Long Term Investing*

Ashby has worked in finance as well as academia. He is the Executive Director and Research Director of Stanford University's Global Projects Center in the School of Engineering, which conducts primary research on financial and investment innovation. He is also a Senior Advisor to the Chief Investment Officer of the University of California as well as a Senior Research Associate at the University of Oxford. His current research focus is on the design and governance of institutional investors, with particular specialization in pension and sovereign wealth funds. He has also co-founded multiple companies, including: Long Game Savings, a personal finance company providing a gamified finance app; Real Capital Innovation, a technology company providing institutional investors with cash and liquidity management tools; and Aligned Intermediary, an investment platform connecting long-term investors with clean energy investment opportunities. Ashby holds a Bachelor's from Princeton University, a Master's from the Université de Paris I - Pantheon Sorbonne, and a Doctorate from Oxford.

# SPEAKER BIOS



## **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.



## **WASSIM SAKKA**

*Head of Global Macro and Risk Premia Hedge Fund Selection, Lyxor Asset Management*

Wassim Sakka is Head of CTA and Global Macro Research at Lyxor Asset Management Inc., an independent subsidiary of Amundi. He was previously at Lyxor Asset Management S.A.S. in the same current role since 2013. Prior to this position, he worked within Lyxor's structured products department focusing on ETFs. Mr. Sakka joined Lyxor Asset Management S.A.S. in 2008 as a Hedge Fund Analyst specializing in CTA and Global Macro strategies. Mr. Sakka relocated to New York in 2017 covering CTA, Global Macro, Risk Premia and Fixed Income strategies. Before joining Lyxor, he worked at Sophis as a Trading and Risk Software Analyst. Mr. Sakka holds an Engineering degree in Computer Science and Applied Mathematics from ENSEEIHT and Polytechnique Montreal. He also holds a Master's in Asset Management from Dauphine University.



## **PIERRE-PHILIPPE STE-MARIE**

*Visiting Researcher, Bodhi Research Group*

Pierre-Philippe Ste-Marie has 25 years of experience in the financial industry working with fixed income and cross asset absolute returns teams. He has initiated and unwound absolute returns and indexed portfolios and managed Canadian, US and European cross asset exposure levered and unlevered as a team leader (CEO, CIO) as well as a portfolio manager. Prior to joining Bodhi Research as a Visiting Researcher, Pierre-Philippe was Optimum Asset management Co-CIO until March 2022. During his tenure he implemented global management and global execution bringing American, European and Canadian teams under the same investment process with cross trading agreements. Prior to joining Optimum, he founded and was Chief Executive Officer of Razorbill Advisors, a Montreal-based investment management firm focused on fixed income, absolute return, total return and relative-value strategies. From 1997 to 2013, he worked for National Bank of Canada, first as a fixed income option modeller, then as a market maker, eventually rising to become a Managing Director, leading a team specialized in quantitative credit modeling and investments. After spending a year in Portugal playing division 1 Basketball for Estrelas da Avenida in Lisbon, Pierre completed an International Baccalaureate at le PetitSéminaire de Québec in Québec City. Pierre then received a Joint Honours in Economics and Finance with a minor in Mathematics from McGill University and a Master of Science in Computational Finance from Carnegie Mellon University. In his spare time, Pierre can be found practicing his lifelong passion for Kendo, playing electric bass with his daughters, reading or cooking with his family.



# 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.



## **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 triathlon enthusiast. When the going gets tough, he gets going. Knowing that the whole is more than the sum of parts.



## **PATRICK WELTON, MD**

*Founder, Chief Investment Officer, Welton Investment Partners*

An active investor for more than three decades and an investment manager since 1989, Patrick co-founded Welton in 1988. As CIO, he oversees the investment team, develops and executes on investment strategies, and monitors compliance and risk associated with those activities. He also continues to support the firm's research efforts. Patrick has served on committees for the Managed Funds Association (MFA) and as a member of the Board of Directors of the National Futures Association (NFA). He speaks at numerous conferences globally every year, participates in panel presentations, and has authored numerous articles on alternative investments, macroeconomic impacts on markets, and investment theory. He's the former Chair of the Board of Montage Health and its subsidiaries, the former Vice-Chair of the Panetta Institute of Public Policy and a member of their investment committees. In the late 1990s, he co-founded Axios Data Analysis, one of the first large-scale data analytics firms focused on healthcare. His research experience also includes molecular biological work in gene sequencing and biophysics with a focus on positron emission neurofunctional brain imaging, and oncology through clinical cancer trials during a nearly 20-year period as Clinical Professor at Stanford University Hospital. Patrick holds a BA from the University of Wisconsin-Madison. He also holds an MD from UCLA and completed his postdoctoral training at Stanford University. He additionally holds a certificate on Corporate Board Effectiveness from Harvard Business School.



## **STEVEN WILSON, CAIA**

*Director, Public Markets, Teacher Retirement System of Texas*

Steven Wilson is a Director in the Public Markets group at the Teacher Retirement System of Texas, a \$180 billion pension system serving 1.9 million active and retired educators and their families. Mr. Wilson is responsible for the \$9B Stable Value Hedge Fund Portfolio, which allocates to managers that demonstrate low correlation to systematic risk. He is also responsible for the \$6B World Equity Portfolio, which includes Beta One strategies benchmarked to global equity indices. Mr. Wilson also sits on the Special Opportunities Investment Committee. 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.

# SPEAKER BIOS



## **BILL YOUNG**

*Co-Chief Investment Officer, New Holland Capital*

Bill Young is Co-Chief Investment Officer at New Holland Capital (NHC). As Co-CIO, Bill is responsible for portfolio management, investment research, and portfolio risk alongside Mike Jacobellis and David Wadler with a special focus on liquid strategies. Bill is a voting member of the firm's Investment Committee and a member of the Diversity, Equity and Inclusion Committee. Prior to joining NHC in 2008, Bill oversaw a small LA-based record label and before that was an Analyst within the fixed income division of Goldman Sachs. Bill graduated summa cum laude from the Wharton School of the University of Pennsylvania with a BS in Economics.



# CONFERENCE ATTENDEES

FINAL

Jennifer Ancker Whelen  
Chief Client Officer,  
Co-Head of Institutional Relations  
Graham Capital Management  
Rowayton, CT USA

Christine Ansbro  
Investor Relations  
Boston Partners  
New York, NY USA

Temitope Ayoola, CFA, FRM  
Vice President  
Sentinel Trust  
Houston, TX USA

Kevin Barrett  
Sales Specialist  
Quantitative Brokers  
New York, NY USA

Courtney Bellich  
Director  
Societe Generale  
New York, NY USA

Derek Bergquist  
Director  
Texas County & District  
Retirement System  
Austin, TX USA

Evan Boden, CFA  
ISG Research Analyst  
Brown Advisory  
Austin, TX USA

Michael Boss  
Capital Introduction  
Archer Daniels Midland  
Investor Services  
Chicago, IL USA

Benjamin Bronson  
Senior Portfolio Advisor  
Aksia LLC  
Boulder, CO USA

Scott Brownbill  
Global Head of Business  
Development & Managing  
Director, North America  
ISAM  
Boca Raton, FL USA

Anthony Brzostowski  
Director of Investments  
Soditic  
London, United Kingdom

Pablo Calderini  
President and Chief Executive Officer  
Graham Capital Management  
Rowayton, CT USA

Osvaldo Canavosio  
Principal  
Episteme Capital  
Rye Brook, NY USA

Deniz Cicek  
Portfolio Manager  
Axonic Capital  
New York, NY USA

Craig Cohen  
Head of American Sales  
SGX  
Chicago, IL USA

Spencer Comeaux  
Investment Analyst, Hedge Funds  
Texas Permanent School Fund  
Austin, TX USA

Tunc Dayioglu  
Senior Portfolio Manager  
State of Wisconsin Investment Board  
Madison, WI USA

Edward Den Dooven  
Business Development  
Winton  
New York, NY USA

Matt DePont  
Director, US Institutional  
abrdn  
Philadelphia, PA USA

Tom Ducrot  
Principal  
Fides Ratio  
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