



TALKING HEDGE



TORONTO 2023

INNOVATIVE ALTERNATIVE SOLUTIONS:  
AMELIORATE RISK AND ENHANCE ALPHA

JUNE 13-14, 2023 - OMNI KING EDWARD

**CONFERENCE GUIDE**

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Welcome to our sixth annual conference in Toronto, **Innovative Alternative Solutions: Ameliorate Risk and Enhance Alpha**. As investors increasingly seek customized solutions for reducing risk and boosting returns, hedge fund managers and solutions providers rise to new levels of creativity and innovation. We're delighted to have you with us to discuss this new frontier of alignment of interests that opens doors to increased risk mitigation, customized opportunities, efficiencies, and sources of alpha.

Talking Hedge brings together institutional asset owners, allocators, hedge fund managers, and solutions providers to explore today's challenges and discuss the newest solutions designed to improve risk management, drive diversified performance, and increase alignment. Our agenda also provides time to network and build relationships.

We are honored to partner with these esteemed organizations to build a robust program for you:

**Innocap, Luminae Partners, Lyxor Asset Management, Marex, ABR Dynamic Funds, ARB Asset Management, Bodhi Research Group, Graham Capital Management, HedgeFacts, Lumos Fund/FinYX Group, O'Brien Investment Group, Titan Advisors, Truss Edge, and Welton Investment Group.**

Special thanks to **HedgeFacts** for sponsoring our Welcome Reception, Breakfast, Refreshment Breaks, and Closing Cocktails, and to **Truss Edge** for sponsoring our Luncheon.

And a deep bow to the excellence of our association partners: **AIMA, CAASA, and CAIA.**

We hope today's agenda inspires you and sparks fresh ideas that you can apply to your business. Our distinguished speaking faculty is eager to share their insights and engage with you throughout the day. We are grateful for their thought leadership, time, and enthusiasm to share their insights with you.

Have a wonderful day with us!

Meg Bode  
Founder

# CONFERENCE PROGRAM

## TUESDAY, June 13, 2023

5:30 – 7:00

**WELCOME RECEPTION FOR ALL REGISTRANTS**  
*Compliments of HedgeFacts*

## WEDNESDAY, JUNE 14, 2023

7:30-8:30

**NETWORKING BREAKFAST**  
*Compliments of HedgeFacts*

8:15-8:30

**WELCOME REMARKS**

8:30-9:30

**INSIDERS' VIEWS ON INTEGRATING MACRO WITH TREND:  
RESEARCH, THEORIES, RECENT PERFORMANCE, AND TAKE-AWAYS**

Moderator: George Evans, CFA  
Managing Director, Fixed Income and Volatility, Aksia, LLC

Panelists: Derek Drummond, CAIA  
Portfolio Manager, Head of Strategy-Funds Alpha, State of Wisconsin Investment Board

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

Oren Rosen, PhD, CAIA  
Portfolio Manager, Systematic Macro & Trend Strategies, Welton Investment Partners

Michael Stendler  
Managing Director, O'Brien Investment Group

9:30-10:30

**BUILDING REFLEXIVE PORTFOLIOS TO NAVIGATE MACRO UNCERTAINTY**

Moderator: David Sheng  
Managing Director, Portfolio Advisory, Aksia LLC

Panelists: Pablo Calderini  
President & Chief Investment Officer, Graham Capital Management L.P.

Daniel MacDonald  
Head of Advisory & Pensions, Middlemark Partners

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

10:30-11:00

**NETWORKING BREAK**  
*Compliments of HedgeFacts*

11:00-11:45

**CAPITAL EFFICIENCY IN EXTERNAL HEDGE FUND PROGRAMS: HOW THE RISING RATE ENVIRONMENT HAS  
PUT A SPOTLIGHT ON HOW INVESTMENTS ARE FUNDED AND THE COST OF CAPITAL**

Moderator: Xavier Urli  
Managing Director, Investment & Risk Management Group, Innocap

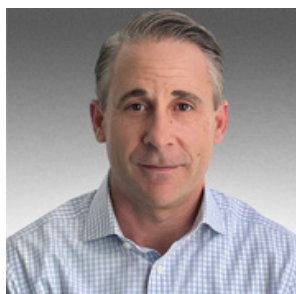
Panelists: Christoph Dietrich  
Portfolio Manager, External Managers Group, Ontario Teachers' Pension Plan

Jonathan Feintuch  
Principal, Head of Portfolio Implementation, New Holland Capital

Richard Macklem, CFA  
Senior Associate, External Portfolio Management, CPP Investments

11:45-12:30	<p><b>A CONTEMPORARY DISCUSSION ON MACRO TRADING STRATEGIES WITH EMERGING MANAGERS</b></p> <p>Moderator: Dan Rizzuto, CFA Head of Capital Introductions and Advisory, Marex</p> <p>Panelists: Mark Downing Chief Operating Officer, ARB Asset Management</p> <p>Taylor Lukof Founder and Chief Executive Officer, ABR Dynamic Funds, LLC</p> <p>Tal Teperberg Chief Executive Officer, Lumos Fund/FinYX Group</p>
12:30-2:00	<p><b>NETWORKING LUNCH</b> <i>Compliments of Truss Edge</i></p>
2:00-2:45	<p><b>THE LONG AND SHORT OF IT: HIGHER RATES AND OPPORTUNITIES IN THE CREDIT MARKETS</b></p> <p>Moderator: Joe Aurilio Managing Director, Co-Head, Luminae Partners</p> <p>Panelists: Jean-Francois Crousillat, CAIA Managing Director, Lighthouse Investment Partners, LLC</p> <p>Derek Drummond, CAIA Portfolio Manager, Head of Strategy-Funds Alpha, State of Wisconsin Investment Board</p> <p>Craig Sedaka, CFA Partner, Portfolio Manager, LibreMax Capital</p>
2:45-3:15	<p><b>NETWORKING BREAK</b> <i>Compliments of HedgeFacts</i></p>
3:15-4:15	<p><b>SOLVING INVESTOR NEEDS: CONVERTING OPERATIONAL RISKS INTO OPERATIONAL ALPHA</b></p> <p>Moderator: John Hynes Chief Executive Officer, HedgeFacts International</p> <p>Panelists: Lisa S. Becker, FCA (ICAEW) Chief Operating Officer, Chief Compliance Officer, University of Toronto Asset Management Corporation</p> <p>Ranjan Bhaduri, PhD, CFA, CAIA Founder and Chief Executive Officer, Bodhi Research Group</p> <p>Craig Toner, CFA Partner, Operational Due Diligence, Albourne Partners</p> <p>Cordell Thomas, II Enterprise Risk Management, General Motors Asset Management</p>
4:15-5:00	<p><b>KEYNOTE FIRESIDE CHAT - A FRESH LOOK AT RISK: IF THE PAST 5 DECADES COULD TALK, WOULD THEY REVEAL TODAY'S OPPORTUNITY SETS?</b></p> <p>Presenter: Steven Geovanis Managing Director, Chief Risk Officer, Lyxor Asset Management</p> <p>Moderator: James Burrton, CAIA Co-Founder and Partner, CAASA – Canadian Association of Alternative Strategies &amp; Assets</p>
5:00-6:30	<p><b>NETWORKING COCKTAIL RECEPTION</b> <i>Compliments of HedgeFacts</i></p>

# SPEAKER BIOS



## **JOE AURILIO**

*Managing Director and Co-Head, Luminae Partners*

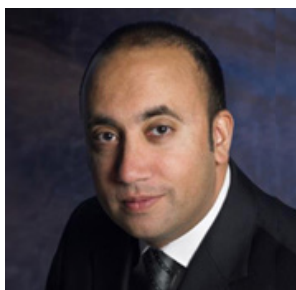
Joe Aurilio is Co-Head of Luminae Partners. Joe is responsible for the strategic direction of the Luminae business, day-to-day management, and core client business development efforts. Previously, Joe worked at JP Morgan Securities in the Prime Services sales and relationship management group. In his 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.



## **LISA BECKER, FCA (ICAEW)**

*Chief Operating Officer, Chief Compliance Officer, University of Toronto Asset Management Corp.*

Lisa Becker is Chief Operating Officer and Chief Compliance Officer with the University of Toronto Asset Management Corporation which provides investment management services to the University of Toronto's endowment and working capital funds. Lisa is responsible for corporate operations, including finance, human resources, enterprise risk, information technology, compliance, legal, investment operations and operational due diligence. Lisa has extensive experience in regulatory compliance, having previously provided compliance consulting and project management services to institutional investment advisory firms. She has also held positions in financial accounting, insolvency and audit in Canada and the UK. She is an active member of the Portfolio Management Association of Canada (PMAC) and sits on the board of the Responsible Investment Association (RIA). She is a member of the RIA's Executive Committee, serves as its Treasurer and chairs its Finance & Audit Committee. Lisa is a Fellow of the Institute of Chartered Accountants in England and Wales.



## **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. 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.



# SPEAKER BIOS



## **JAMES BURRON, CAIA**

*Co-Founder and Partner, CAASA – Canadian Association of Alternative Strategies & Assets*

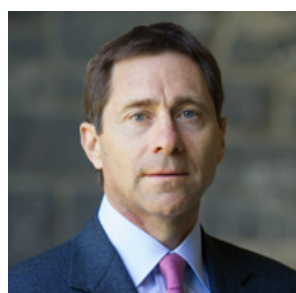
James co-founded CAASA in response to industry support for a Canadian alternatives association to serve all aspects including: hedge / alternative strategies; liquid alternatives; private lending; private real estate; private equity; plus emerging areas where Canada is a leader such as digital assets / blockchain and robo-advisors. Prior to CAASA, James was the Chief Operating Officer of AIMA Canada where his team of three worked with 12 committees to produce 50-60 events per annum across Canada, organized 100+ committee meetings, and increase member numbers over his 7-year tenure from 66 to 164 corporate entities. CAASA currently has more than 350 members. James currently sits on the Canadian Investment Funds Standards Committee (CIFSC), which categorizes mutual funds and alternative mutual funds (aka liquid alternatives) for the retail space in Canada. He is also called upon by membership and industry groups to speak to risk ratings and portfolio placement of all types of alternative investments. James also has experience in research and writing for the CAIA Association (holding the designation since 2006) as well as serving on CAIA's exam council and as a well as other duties. He had roles in institutional sales and FoHF structuring in Seoul, South Korea, as a Product Manager at ICICI Wealth Management, and as an Investment Advisor at RBC Dominion Securities. James graduated from Simon Fraser University with a BBA (Finance).



## **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.



## **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 \$18.2 billion in AUM as of June 1, 2023. 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.

# SPEAKER BIOS



## **JEAN-FRANCOIS CROUSILLAT, CAIA**

*Managing Director, Lighthouse Investment Partners, LLC*

Jean-Francois Crousillat (JC) is responsible for business development efforts in North/South America and Europe. JC works closely with global pensions, consultants, insurance companies, private banks, family offices, and RIAs in these regions. He joined Lighthouse with over 20 years of industry experience. Previously, JC was a managing director with Franklin Templeton's Alternative Strategies unit where he led the U.S. and South American distribution team's alternative investment products for its subsidiaries, K2 Advisors and Benefit Street Partners. Prior to Franklin Templeton, JC was a founding member of HedgeMark International, now a division of BNY Mellon, with direct responsibility for the early-stage key accounts. In total, JC spent nearly seven years with HedgeMark Advisors serving in several different roles. Before his time at HedgeMark, he was a vice president and led hedge fund relations at Measurisk, a JP Morgan Company that was formerly affiliated with The Bear Stearns Companies. Measurisk focused on measuring and monitoring risk on hedge fund portfolios at the position level for institutional clients. Earlier in his career, JC worked at Citigroup Asset Management (CAM), as a relationship officer and a business analyst. JC received his BA in Economics from SUNY Stony Brook and his MBA in Finance from Fordham University. Additionally, he is a CAIA charterholder.



## **CHRISTOPH DIETRICH**

*Director, External Managers Group, Ontario Teachers' Public Pension*

Christoph Dietrich is a Director in OTPP's External Managers Group, focusing on liquid absolute return investments. His main areas of expertise are quantitative equity and futures, commodities and derivatives relative value. Prior to joining OTPP he spent eight years on the sell-side with a primary focus on structuring commodity quantitative strategies and volatility relative value strategies at Bank of America Merrill Lynch. Christoph earned a master's degree in Finance from Sciences Po Paris.



## **MARK DOWNING**

*Chief Operating Officer, ARB Asset Management*

Mark Downing is the COO of ARB Asset Management. Mark started his career after graduating from Indiana University as a software engineer working for both CNA Insurance and Motorola. His passion had always been financial markets, however, so he made a shift and began his career in trading in 2006 on the floor of the Chicago Mercantile Exchange. His early focus was on interest rate derivatives, specifically as a market maker for Eurodollar options. Mark worked for a local market making group before striking out on his own and founding his own trading group. That success led to a partnership with Optiver LLC, a global trading firm, to help Optiver launch their Eurodollar options desk. After his time at Optiver, Mark started working as the COO and co-Portfolio Manager of a medium sized hedge fund focusing on equity index options. ARB hired Mark in 2021 to help ARB build out its presence in the hedge fund space as ARB was seeking to take some of its scalable prop trading strategies and turn them into investable private placement hedge funds and SMAs. Mark has his Bachelor of Science in Business from Indiana University's Kelley School of Business with concentrations in Finance, Computer Information Systems, and Operations Management.



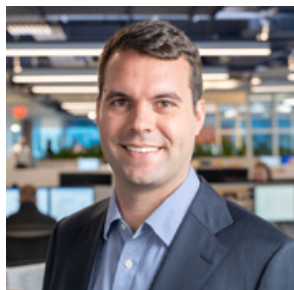
## **DEREK DRUMMOND, CAIA**

*Portfolio Manager, Head of Strategy-Funds Alpha, State of Wisconsin Investment Board*

Derek Drummond, CAIA, is the Portfolio Manager for the Funds Alpha team at the State of Wisconsin Investment Board (SWIB). The Funds Alpha team oversees approximately \$32B in assets, and is responsible for the sourcing, evaluation and implementation of external investment managers across both traditional and alternative investment strategies. Derek has over 20 years of experience developing and implementing investment structures for both asset owners and managers, including developing portfolio construction, analytics and risk management frameworks, and establishing manager due diligence and evaluation processes.



# SPEAKER BIOS



## **GEORGE EVANS, CFA**

*Managing Director, Fixed Income and Volatility, Aksia, LLC*

George is a Managing Director on the Investment Research team and has over 14 years of experience in alternative investments. He is responsible for sourcing, conducting investment research, and evaluating managers across fixed income and volatility strategies. Prior to joining Aksia in 2019, George was a Strategy Head focusing on global macro & trading strategies at UBP Asset Management where he was responsible for sourcing and due diligence across discretionary global macro, fixed income arbitrage and commodity strategies. Before that, George worked as a research analyst at Ermitage UK Ltd. where he focused mostly on long/short equity strategies in Europe. George graduated from Bayes Business School, City, University of London with a BS in Banking and International Finance. He is a CFA charterholder.



## **JONATHAN FEINTUCH**

*Principal, Head of Portfolio Implementation, New Holland Capital*

Jon Feintuch is a Principal at New Holland Capital (NHC). Jon is responsible for sourcing, evaluating, and monitoring investments across NHC's client portfolios as well as overseeing portfolio analysts' efforts and is a non-voting member on the firm's Investment Committee. Jon also serves as Head of Portfolio Implementation, ensuring that client portfolios are consistent with their stated mandates and risk preferences and liaising with clients to discuss portfolio-related questions. Prior to joining NHC in 2009, Jon was an Investment Banking Analyst within the Global Technology Group at Barclays Capital. Jon graduated summa cum laude from the Wharton School at the University of Pennsylvania with a BS in Economics.



## **STEVEN GEOVANIS**

*Managing Director, Chief Risk Officer, Lyxor Asset Management*

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



## **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



## **JOHN HYNES**

*Chief Executive Officer, HedgeFacts International*

John Hynes, CEO is a qualified chartered accountant with a career in international finance. John began his career with PricewaterhouseCoopers and subsequently worked at Barcalys Bank and Allied Irish Banks plc before joining HedgeFacts. Over the past 15 years John has been instrumental in the expansion of HedgeFacts, maintaining a long term perspective for this private family held business.



## **TAYLOR LUKOF**

*Founder and Chief Executive Officer, ABR Dynamic Funds*

Taylor Lukof is the Founder/CEO and a Fund Manager at ABR Dynamic Funds, a global systematic investment management firm managing \$500mm in AUM. He has 20 years of experience trading volatility across several asset classes. Taylor was formerly a partner at Toro Trading LLC, where he co-managed equity derivative trading strategies. Mr. Lukof, as a market maker, was responsible for trading single name and index-related exchanged traded products. He began his career as an equity options floor specialist at TANSTAAFL Research & Trading, LLC, as the youngest member of the American Stock Exchange at that time. Taylor graduated from Bucknell University. Taylor serves on the Bucknell Business Analytics Advisory Board, the NYC Board of Summer Search, the Board of the United States Wrestling Foundation, and as a steward of the Living the Dream Medal Fund, supporting Team USA's top men & women wrestlers.



## **DANIEL MACDONALD**

*Head of Advisory & Pensions, Middlemark Partners*

Daniel currently heads up the Advisory Business for Middlemark Partners LLC. Advisory projects completed by Daniel since 2017 include: Creating an investment process manual for an external manager department at a pension plan; Pension plan peer review of absolute return programs across North America; Managed Account Platform RFP and selection for two pension plans; Managed Account Platform implementation for a pension plan; Fee negotiation for a hedge fund manager; and Risk Mitigation Strategy peer review and research for a pension plan. Daniel worked at Ontario Teachers' Pension Plan Board (OTPP) for 16 years (2000 to 2016) in Alternative Investments. As a Portfolio Manager at OTPP, Daniel was responsible for: Manager Selection; Portfolio Construction; Investment Due Diligence; Investment Management Agreement Negotiations; Managed Account Setup; and Manager Monitoring for a portfolio of hedge fund managers that covered a diverse range of liquid strategies including: Equity Long/Short; Systematic Equity; Event Driven Equity; Managed Futures; and Alternative Beta/Smart Beta/Low Cost Generics. Daniel served as a Director at OTPP for a single investor managed account Cayman Fund. Daniel currently sits as an independent director for several public pension plans' single investor managed account funds. Prior to OTPP, Daniel worked at Citibank Canada as a Manager in the Equity Derivatives department and as a Credit Analyst at IBM Canada. Daniel has a LL.B (law degree) from Osgoode Hall Law School, an MBA, and a BBA from York University in Toronto, Canada. Daniel is also a Chartered Financial Analyst (CFA). Daniel is a Canadian and US citizen who currently resides in San Diego, California.



## **RICHARD MACKLEM, CFA**

*Senior Associate, External Portfolio Management, CPP Investments*

Richard Macklem is a Senior Associate with CPP Investments' External Portfolio Management team, which is responsible for managing a portfolio of investments in commingled hedge funds and separately managed accounts across public market strategies. He has over 7 years of investment experience spanning portfolio construction and allocation roles across different strategies in the hedge fund space. He invests in hedge fund managers globally, with a current focus on emerging managers. Mr. Macklem joined CPP Investments in 2016. Mr. Macklem holds a BA in Economics from the Queen's University and a Master of Financial Economics from the University of Toronto. He is a CFA charterholder.

# SPEAKER BIOS



## **DAN RIZZUTO, CFA**

*Head of Capital Introductions and Advisory, Marex*

Dan Rizzuto is the Head of Capital Introductions and Advisory at Marex. Dan has been leading the growth of alternative asset management businesses for over twenty-five years. He has held management, business development, and analytic roles in both the asset management and banking industries throughout his career.



## **OREN ROSEN, PHD, CAIA**

*Portfolio Manager, Systematic Macro & Trend Strategies, Welton Investment Partners*

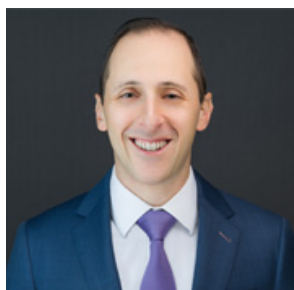
Oren manages the research, design, and implementation of Welton's Systematic Macro and Trend strategies, and oversees the strategy allocation process underlying the firm's futures and FX-based products. He also serves as an investment committee member and a point of contact for clients. Before joining Welton in 2011, Oren worked as a Senior Application Engineer for MathWorks focused on mathematical optimization, statistics, time series analysis, and high-performance computing. Oren earned a PhD and an MA in Mathematics from the University of California, Santa Cruz, a BS in Mathematics from the University of New Hampshire, and also holds the CAIA designation.



## **WASSIM SAKKA**

*Hedge Fund Research - Head of CTA, Global Macro & Risk Premia 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.



## **CRAIG SEDAKA, CFA**

*Partner, Portfolio Manager, LibreMax Capital*

Mr. Sedaka is a Partner and the Portfolio Manager of LibreMax and is also a member of its Investment Committee, a non-voting member of its Risk Management and Valuation Committees, and Chairman of its ESG Committee. Mr. Sedaka focuses on sourcing, risk management, and trading for the firm's investments. Prior to becoming the Portfolio Manager in January 2018, Mr. Sedaka served as Sector Head of RMBS Subprime on the investment team, responsible for distressed mortgage securities, derivatives, whole loans, and an array of esoteric and re-structured credit products. In addition to his responsibilities in commingled fund strategies, he helped manage a successful closed-end fund focused on distressed mortgage assets from 2012-2015 and several separately managed accounts. Before joining LibreMax in October 2010, Mr. Sedaka traded subprime mortgage-backed securities and single name credit default swaps in Mr. Lippmann's trading group at Deutsche Bank. Mr. Sedaka began his career at Deutsche Bank in 2006, focusing on senior and subordinate subprime mortgage securitizations. Mr. Sedaka graduated summa cum laude with a B.S. in Economics from the Wharton School at the University of Pennsylvania in 2006. He is also a Chartered Financial Analyst (CFA) Charterholder.



# SPEAKER BIOS



## DAVID SHENG

*Managing Director, Portfolio Advisory, Aksia LLC*

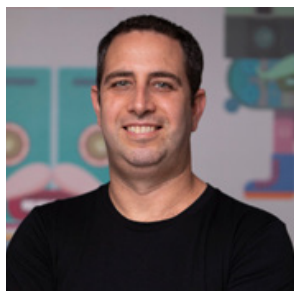
David is a Managing Director on the Portfolio Advisory team and has over 16 years of experience in alternative investments. He is responsible for alternative investment programs in the Americas, including portfolio management and construction, as well as manager evaluation. Prior to joining Aksia in 2018, David was a Senior Manager Research Analyst at Man FRM focused on sourcing and evaluating alternatives strategies, as well as active portfolio management. Prior to Man FRM, David was a Vice President within the Institutional Sales and Trading business at HSBC, and before that he worked at Morgan Stanley, where he covered institutional clients across the hedge fund, asset management, and sovereign wealth fund universe, with a focus on fixed income and foreign exchange. David graduated from Princeton University with a BA in Economics and holds an MBA from Columbia University.



## 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.



## TAL TEPERBERG

*Chief Executive Officer, Lumos Fund/FinYX Group*

Tal Teperberg, CEO at FinYX Quants Ltd, has over 20 years of algorithmic trading and investment experience in various roles. Since joining FinYX Quants, which was a small proprietary trading company with three employees trading only in the Israeli market, he led the company to become a leading algo-trading company trading globally with various trading strategies and products, ranging from options, bonds, equities, futures and cryptocurrencies - all fully automatic, based on different types of algorithms ranging from rule-based algorithms to machine learning and AI. FinYX employs today more than 70 employees, most of them from the mathematics, physics, and statistics fields, supported by a high-quality risk management, compliance, and fund management team. FinYX's cutting-edge technology and algorithms are deployed in hedge funds and managed accounts and aim to provide absolute returns in any market condition. Before joining FinYX Quants in 2012, Tal acted as VP of Business Development at Sivron Technologies, an innovative software development company targeting the professional capital markets and providing advanced solutions for professional real-time trading with added risk-management control. Mr. Teperberg graduated from Reichman University in Israel with a bachelor of LLB, Law & Finance.



## CORDELL THOMAS II

*Enterprise Risk Management, General Motors Asset Management*

Cordell serves within General Motors Asset Management's (GMAM) Enterprise Risk Management team; and is responsible for leading operational due diligence reviews on both alternative and traditional asset managers within GM's Defined Benefit and Defined Contribution plans across the US, Canada, Belgium and the UK. Prior to GMAM, Cordell worked at Mercer Sentinel, Mercer Investments' operational due diligence consulting group. While at Mercer Sentinel, Cordell performed operational due diligence on alternative and traditional asset managers for both external and internal clients. During his over 20 years experience in the asset management industry, Cordell has served in various roles within reputable firms including Morgan Stanley Fund Services, Citco Fund Services, Société Générale and BNY Mellon Wealth Management. He has worked with both alternative and traditional asset managers of various sizes and geographic locations including North America, Europe and Asia.

# SPEAKER BIOS



## **CRAIG TONER, CFA**

*Partner, Operational Due Diligence, Albourne Partners*

Craig Toner joined Albourne Partners Limited in 2007. He is a Partner and a senior member of Albourne's Operational Due Diligence Group, based in Toronto. He leads a team of analysts responsible for conducting operational due diligence across hedge fund and private market strategies. Prior to Albourne, Craig worked for seven years at Manulife Asset Management in the Securities Operations division where he was responsible for a team monitoring on and off-balance sheet assets. Craig is a CFA Charterholder and has a Bachelor of Commerce from McMaster University (Canada).



## **XAVIER URLI**

*Head of Investment Solution and Portfolio Oversight, Innocap*

As the Head of Investment, Xavier is responsible for the development of new investment solution and insightful investment transparency. Xavier was previously the Chief Executive Officer of Innocap Global Investment Management. During his tenure at Innocap Global since 2010, Xavier was responsible for all aspects of the investment manager. That included the underwriting and implementation of alternative and plain vanilla strategies; liquidity management; hedging and relationship with the local regulatory authority. Prior to joining Innocap, he held the Portfolio Manager functions within the Structured Note and the FoHF group at Desjardins Global Asset Management. Xavier earned a Master's degree in Physics from Université de Montréal.



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