



TALKING HEDGE



AUSTIN 2024

THE POSITIVE IMPACT OF

RISK MITIGATING ALTERNATIVE STRATEGIES

MAY 20-21, 2024 - OMNI AUSTIN HOTEL DOWNTOWN

CONFERENCE GUIDE

CONFERENCE SPONSORS





Welcome to the 8th annual Talking Hedge Austin! We're delighted to return to where we hosted our first conference in 2016 with a raison d'être of bringing institutional investors and allocators together with hedge fund managers for substantive discussions on the smartest strategies for optimizing outcomes in global investing. This year our conference theme is *The Positive Impact of Risk Mitigating Alternative Strategies*.

An increased focus on risk mitigating alternative strategies has led to a sea change in portfolio construction and asset allocation. Today, we'll 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 gathers institutional asset owners, allocators, asset managers, and solutions providers in a private setting to examine current investment opportunities. We operate under Chatham House Rule.

We partner with leading hedge funds to create a substantive agenda that focuses on actionable solutions designed to improve risk management and mine for new sources of alpha. Our agenda also allows ample time to network.

We are honored this year to partner with the following esteemed organizations to create a timely and robust program for you:

Abbey Capital Limited, AFBI, Galaxy Plus, Investcorp-Tages, Welton Investment Partners, Wilshire, ABR Dynamic Funds, Asset Management One, Bodhi Research Group, Cinctive Capital Management, Graham Capital Management, HedgeFacts, Metori Capital Management, O'Brien Investment Group, One River Capital Management, Quest Partners, ROW Asset Management, and SSI Investment Management.

It's a distinct privilege to assemble such an illustrious speaking faculty for you, and we hope you find our speakers' insights and outlooks to be both beneficial and inspirational. We are grateful to each of them for their willingness and enthusiasm to share their outstanding thought leadership with you!

Hats off to **HedgeFacts** for sponsoring our vittles and libations!

Sincere thanks to our association partners: **AIMA, CAASA, CAIA, and QWAFAXNEW.**

We hope you enjoy the conference and spark lots of new ideas and relationships!

Meg Bode
Founder

CONFERENCE PROGRAM

MONDAY, MAY 20, 2024

5:00 – 7:00 **WELCOME RECEPTION**

TUESDAY, MAY 21, 2024

7:00-8:00 **NETWORKING BREAKFAST**

8:15-8:30 **WELCOME REMARKS**

8:30-9:30 **DIVERSIFY & REBALANCE: HOW TO OPTIMIZE YOUR PORTFOLIO WITH DIVERGENT STRATEGIES**

Moderator: **Ben Bronson, CFA, CAIA**
Managing Director, Aksia

Panelists: **Patrick Kazley**
Solutions Portfolio Manager, One River Asset Management

Daniel MacDonald
Head of Pension Advisory, Middlemark Partners

Dan Rizzuto, CFA
Head of Marketing and Investor Relations, AFBI

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

9:30-10:15 **EXPLOITING THE IMPACT OF INVESTOR BEHAVIORS ON VOLATILITY**

Moderator: **Jackie Rosner**
Managing Director, PAAMCO Prisma

Panelists: **Jeritt Bushaw, CFA**
Managing Director, Lighthouse Investment Partners

Taylor Lukof
Founder & Chief Executive Officer, ABR Dynamic Funds, LLC

Justin Pawl, CFA, CAIA, CFP
Principal, CAPTRUST

10:15-10:45 **NETWORKING BREAK**

10:45-11:30 **A FRESH LOOK AT PROSPECTS FOR DISCRETIONARY MACRO IN A HIGHER RATE ENVIRONMENT**

Moderator: **Herman Laret**
Principal, Laret Capital Partners

Panelists: **Giles Coppel**
Macro Chief Investment Officer, Cinctive Capital Management

Jonathan Feeney, IIMR
Managing Director, Co-Head of Investment Research, Head of Macro & Relative Value Strategies, Investcorp-Tages

Brad Williams, CFA
Chief Business Officer, Graham Capital Management

CONFERENCE PROGRAM

- 11:30-12:30** **EVALUATING THE DIVERSIFICATION BENEFITS OF QUANT MULTI-ASSET STRATEGIES**
- Moderator: John Hynes
Chief Executive Officer, HedgeFacts
- Panelists: John Hall, CFA
Investment Manager, Teacher Retirement System of Texas
- Wassim Sakka, CAIA
Senior Vice President, Hedge Fund Research, Wilshire
- Anne-Sophie van Royen, PhD
Chief Investment Officer, Quantitative Strategies, Asset Management One
- John Yu, PhD
Senior Vice President, Investment Research, ROW Asset Management
- 12:30-1:30** **NETWORKING LUNCH**
- 1:30-2:30** **EVOLUTION, ROLE, AND FUTURE USE OF HEDGE FUND STRATEGIES IN PORTFOLIOS**
- Moderator: Andrew Dabinett
Managing Director, Co-Head of Alternative Managed Accounts, Wilshire
- Panelists: Shanta Chary
Director of Investments, Orange County Employee's Retirement System
- Michael Harris
President, Quest Investment Partners
- Dagney Maseda, CFA
Managing Director, Portfolio Manager, SSI Investment Management
- Andriy Mysyk, CAIA
Senior Investment Officer, Absolute Return Strategies, Texas Permanent School Fund Corporation
- 2:30-3:30** **TACKLING CORRELATIONS IN PORTFOLIO CONSTRUCTION**
- Moderator: John Twomey, CAIA
Director of Research, Abbey Capital Limited
- Panelists: Guillaume Jamet
Principal Manager & Co-Chief Investment Officer, Metori Capital Management
- Marc Lorin
Chief Investment Officer, Galaxy Plus
- Michael Stendler
Managing Director, O'Brien Investment Group
- Timothy Sweeney, CAIA
Director, Public Markets, Texas Municipal Retirement System
- 3:30-4:00** **NETWORKING BREAK**
- 4:00-5:00** **KEYNOTE PRESENTATION**
- GLOBAL GAMECHANGERS: NAVIGATING THE GEOPOLITICAL CURRENTS SHAPING INVESTMENT RISKS**
- Presenter: Michelle DiGruttolo
Founder and Principal Advisor, Sage Raven Advisors
- Q&A WITH MICHELLE DIGRUTTOLO AND FULL DELEGATION**
- Moderated by: Panayiotis Lambropoulos, CFA, CAIA, FRM
Portfolio Manager – Hedge Funds, Employees Retirement System of Texas
- 5:00-6:30** **NETWORKING COCKTAILS**

SPEAKER BIOS



BEN BRONSON, CFA, CAIA

Managing Director, Aksia

As a Managing Director, 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. Ben graduated from the University of Colorado, Boulder with a BA in Psychology. He is a CFA charterholder and holds the CAIA designation.



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.



SHANTA CHARY

Director of Investments, Orange County Employees Retirement System

Shanta Chary is the Director of Investments for Orange County Employees Retirement System. She has over 25 years of institutional investment management experience in the areas of asset allocation and the management of multi-asset portfolios. She has been closely involved in all facets of the investment program. Prior to joining OCERS, Shanta worked for Bankers Trust and Chase Manhattan Bank. Shanta holds an undergraduate degree in Economics from The City University of New York and an MBA in Finance from California State University, Fullerton.



GILES COPPEL

Chief Investment Officer, Macro, Cinctive Capital Management

Giles Coppel is the CIO of Cinctive Macro and is responsible for day-to-day management of the team. Most recently, he was a Portfolio Manager at Millennium focusing on a Global Macro strategy. Prior to Millennium, Giles managed his own firm – Phillimore Investments. Previous to his own firm launch, Giles was at Brevan Howard USA as a Partner and Head of Trading. He has also held roles as a Portfolio Manager at Tudor and as Partner and Portfolio Manager at Brevan Howard in London. Before his move to the buy-side, Giles started his career on the sell-side at several large global firms focused on FX Options trading. Giles holds a M.A. in Politics from the University of Edinburgh.

SPEAKER BIOS



ANDREW DABINETT

Co-Head of Alternative Managed Accounts, Wilshire

Andrew is a Managing Director and Co-Head of Alternative Managed Accounts at Wilshire. He joined the firm in December 2023 as part of the Lyxor U.S. acquisition. Andrew is a member of the firm's global leadership team. Prior to joining Wilshire, Andrew was CEO of Lyxor U.S. Prior to his CEO role, he led the business development team since joining the firm in 2016. Andrew began his career in 1986 working in the Chicago futures market. He worked for various investment banks in the United Kingdom and the United States in derivative sales, program-trading and prime brokerage – covering hedge funds, index fund managers and asset owners. He moved into investment management in 2006, joining a multi-strategy hedge fund in a business development role. Andrew earned his bachelor's degree in business finance from the City of London Polytechnic.



MICHELLE DIGRUTTOLO

Founder and Principal Advisor, Sage Raven Advisors

Michelle is a distinguished executive leader, trusted advisor, expert strategist, and highly sought-after geopolitical speaker. She is a former intelligence advisor to President Barack Obama and brings extensive geopolitical expertise, risk management and strategic planning experience helping organizations break through and rise to the next level. Michelle is a recognized geopolitical, cyber, and disruptive technology risk expert who has led matrixed organizations across the globe and has commanded multi-disciplined intelligence organizations in both combat and garrison environments. Michelle is committed to sharing her knowledge and experience to help organizations identify opportunities and mitigate risks to drive value and accelerate growth. She is an unstoppable force with the ability to synthesize volumes of disparate information, connect the dots, and deliver actionable global insights. Michelle leans heavily on her leadership and vast geopolitical knowledge to develop, craft and deliver compelling narratives that make sense of data, build and inspire cross-functional multi-disciplined teams, and drive best-in-class geopolitical platforms and programs for clients spanning the energy, mining, manufacturing, and finance industries. Michelle is the founder and principal advisor at Sage Raven Advisors. Prior to establishing Sage Raven, Michelle served as a Senior Managing Director and founding member of the Ankura Consulting Group where she built, launched, and led a successful geopolitical consulting practice delivering actionable global insights and strategic planning services to clients in technology, mining, manufacturing, energy, and finance. At Ankura, she delivered regular executive presentations and reports to C-Suite executives and Boards of Directors to support global operations and strategic direction. Early in her career, from 1992 to 2014, Michelle served in multiple positions through her lengthy tenure in the U.S. Army. Her roles included strategic leadership positions in Intelligence collection, analysis, production, and presentation in Latin America, Asia, the Middle East and Washington, DC. She held intelligence and national security leadership roles in counterterrorism, counternarcotics, counterinsurgency, counterproliferation. She developed regional expertise in Latin America, Asia, and Europe. She led strategic intelligence programs at the Pentagon, and was hand selected to be a Daily Intelligence Briefer to the United States President, and Executive Coordinator of the President's Daily Intelligence Brief, responsible for producing the Chairman of the Joint Chiefs of Staff's Daily Intelligence Brief. Michelle holds a Master of Business Administration degree from the University of Virginia, a Master of Arts degree in Political Science from the University of North Carolina, Chapel Hill, a post-graduate diploma in Strategic Intelligence from the National Defense Intelligence College, and a Bachelor of Arts degree in International Relations from Florida State University.

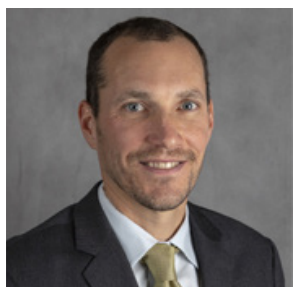
SPEAKER BIOS



JONATHAN FEENEY, IIMR

*Managing Director, Co-Head of Investment Research,
Head of Macro & Relative Value Strategies, Investcorp-Tages*

Mr. Feeney is responsible for investment analysis across Investcorp AIS group's Special Opportunity Portfolios, Hedge Fund Partnerships and Multi-manager Solutions offerings. Mr. Feeney joined Investcorp in 2003. Prior to joining Investcorp, Jonathan worked for Cazenove Capital Management in London where he was a member of the Investment Strategy and Investment Process teams. Jonathan has also held positions in management consulting, risk and quantitative analysis and has more than twenty two years' investment experience. Jonathan holds a MSc. in Economics and Finance from the University of Bristol and the IIMR (UK equivalent of the CFA).



JOHN HALL, CFA

Investment Manager, Teacher Retirement System of Texas

John Hall is an investment manager at the Teacher Retirement System of Texas ("TRS") where he is part of the external public markets team and helps manage the stable value hedge fund portfolio. Prior to joining TRS in 2018, John worked in both industry and in the capital markets and traded interest rates, sovereign bonds and foreign exchange for the longest duration of his career. John is a CFA Charterholder and received his Master's in Business Administration from London Business School and his Bachelor's in Business Administration from The University of Texas at Austin.



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 Verdence Capital Advisors, charged with enhancing and growing the firm's multi-family-office division. Prior to Verdence, 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.



JOHN HYNES

Chief Executive Officer, HedgeFacts

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.

SPEAKER BIOS



GUILLAUME JAMET

Principal Manager & Co-Chief Investment Officer, Metori Capital Management

Guillaume has been Epsilon's Principal Manager since 2013. He joined SG Group in 2003 and occupied various key positions in the quant domain. He gave frequent lectures on quantitative finance at the Paris ENSAE. Prior to this, Guillaume worked 5 years teaching mathematics at University Paris VI and published his research in top tier international journals. He obtained his PhD in Mathematics and Master in Applied Probability and Finance from University of Paris VI, and holds the title of "Agrégé de Mathématiques".



PATRICK KAZLEY

Solutions Portfolio Manager, One River Asset Management

Patrick Kazley is a Solutions Portfolio Manager at One River Asset Management, leading ORAM's risk mitigation solutions practice. In this role, Patrick helps construct and manage portfolio solutions for clients. Further, Patrick helps global clients understand, access, and stay connected to the investment capabilities of One River. Patrick leverages over a decade of experience in systematic strategies and institutional investing. Before joining One River, Patrick worked at AQR Capital Management, beginning in 2015. At AQR, Patrick was most recently a Vice President in the Portfolio Management and Research division for the Global Stock Selection group. Within this team, Patrick served as a product specialist for both multi-asset and stock-specific strategies, ranging from market-neutral hedge funds to traditional long-only equity products. Before this role, Patrick helped establish and grow AQR's first presence in Asia based out of Hong Kong. Across the Asia region, he helped large institutions access the strategies and capabilities of AQR as they made key allocation decisions. Before this, Patrick carried out a similar role in the U.S. for AQR. Patrick began his career at J.P. Morgan as an Investment Specialist in the Private Bank. Patrick holds a degree in International Finance from Tufts University, graduating magna cum laude. Patrick also holds a certificate in Enhanced Financial Analysis from the Principles for Responsible Investment Academy.

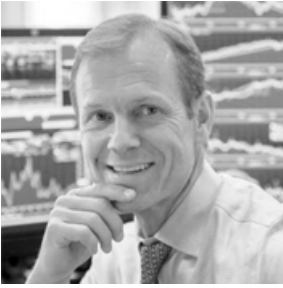


PANAYIOTIS LAMBROPOULOS, CFA, CAIA, FRM

Portfolio Manager, Employees Retirement System of Texas

Panayiotis Lambropoulos is a Portfolio Manager at the Employees Retirement System of Texas – a \$38 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 along with opportunistic investments in Emerging Managers. 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.

SPEAKER BIOS



HERMAN LARET

Principal, Laret Capital Partners

Prior to starting his own firm in hedge fund consulting and capital raising Herman Laret spent nine years at Titan Advisors, where he was a Partner and Head of Titan's Global Macro, Commodity Trading & Multi-Strategy team. He also served on the firm's Investment Committee and was head of analytics. Before joining Titan Advisors, he was a managing director at Credit Suisse in global macro product sales. He held positions that included co-head of interest rate sales and treasury product manager. During his 14 years with Credit Suisse, he was on the firm's Proprietary Fund Investment Committee, responsible for investing the firm's capital in hedge funds. Before joining Credit Suisse, Herman was a partner and senior portfolio manager at MKP Capital Management in New York, trading a G10 relative value rates products strategy. He began his career at Salomon Brothers International in London, working in M&A before moving to New York to trade Government bonds for the firm. Herman holds a degree in medicine from Leiden University in the Netherlands.



MARC LORIN

Chief Investment Officer, Galaxy Plus

Mr. Lorin joined the sponsor in December 2020. Mr. Lorin has been in the alternative investment and financial services industry for over 30 years with experience in investment management, structuring, and institutional sales focused on managed futures and global macro hedge fund strategies. His sales were focused on pension funds, sovereign wealth funds, managed account platforms, fund of hedge funds, and family offices. Mr. Lorin concentrates on manager and investor outreach, as he works to connect investors with managers that fit their needs. With his experience in sales of managed futures and global macro hedge fund strategies, Mr. Lorin assists in the investment due diligence process for Asset Management, a boutique investment manager with a focus on building alternative multi-manager portfolios for Family Offices and other institutional investors. Previously, Mr. Lorin was Director of Strategic Relationships, Coquest Advisors; President and Co-CIO, Liquid Strategies; and Acting Head of the Americas Alternative Investment Solutions Team, NewEdge USA (a division of Société Générale). Mr. Lorin holds a B.S. Finance- University of Florida's Warrington School of 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.

SPEAKER BIOS



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 a 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.



DAGNEY MASEDA, CFA

Managing Director, Portfolio Manager, SSI Investment Management

At SSI Investment Management, Dagney oversees the daily management of the Hedged Convertible investment portfolios. Her focus is on credit, high yield, and special situation credit research. With over 22 years of industry experience as a Trading Assistant, Analyst and Portfolio Manager, Dagney was named to the '50 Leading Women in Hedge Funds 2021' by The Hedge Fund Journal. She was elected to the Board of Governors CFA Los Angeles, 2022 – 2025 term. Dagney holds a BS, Finance, summa cum laude, California State University, Northridge.



ANDRIY MYSYK, CAIA

*Senior Investment Officer, Absolute Return Strategies,
Texas Permanent School Fund Corporation*

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

SPEAKER BIOS



JUSTIN PAWL, CFA, CAIA, CFP

Principal, CAPTRUST

Justin joined CAPTRUST in 2021 and is a member of the CAPTRUST Investment Committee and Alternative Investments IC. He brings over 20 years of experience serving clients in complex sectors of the financial services industry. At CAPTRUST, Justin specializes in investment, financial, estate, and tax planning strategies, enabling our clients to live with financial confidence. Justin joined us from Covenant Multifamily Offices—a multidisciplinary financial advisory firm—where he served as a partner, managing director, and chief investment officer for ten years. He focused on risk management, strategy research, manager due diligence, and portfolio construction. Before Covenant, Justin was a portfolio manager and co-founded Evolved Alpha, a multi-strategy hedge fund. He began his career with a boutique investment bank in California, specializing in mergers and acquisitions and raising growth capital for middle-market companies. Justin earned a Bachelor of Arts degree in environmental science and a Master of Science degree in biogeochemistry from the University of California at Santa Barbara. Justin lives in San Antonio with his wife, Michelle, and two children. He enjoys spending time with his family and almost any outdoor activity.



DAN RIZZUTO, CFA

Head of Marketing and Investor Relations, AFBI LP

Dan Rizzuto is the Head of Marketing and Investor Relations at AFBI. 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.

SPEAKER BIOS



JACKIE ROSNER

Managing Director, PAAMCO Prisma

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



WASSIM SAKKA, CAIA

Senior Vice President, Hedge Fund Research, Wilshire

Wassim is a Senior Vice President focused on hedge fund research on Wilshire's alternative managed accounts team. He joined the firm in December 2023 as part of the Lyxor U.S. acquisition. Prior to joining Wilshire, Wassim was a member of the hedge fund research team at Lyxor U.S. where he was Head of Global Macro, CTAs and Risk Premia Research since 2017. Prior to that, Wassim held a similar role at Lyxor Asset Management in Paris. Previously, Wassim was a member of Lyxor's managed account platform serving in a product specialist role focused on quant and macro liquid alternatives. Before joining Lyxor in Paris, Wassim worked within Société Générale's ETF structuring department and at Sophis as a trading and risk software analyst. Wassim earned an engineering degree in computer science and applied mathematics from ENSEEIHT with an exchange program in Polytechnique Montreal. He also holds a master's in asset management from Dauphine University and the Chartered Alternative Investment Analyst Association (CAIA) designation.



MICHAEL STENDLER

Managing Director, O'Brien Investment Group

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

SPEAKER BIOS



TIMOTHY SWEENEY, CAIA

Director, Public Markets, Texas Municipal Retirement System

Timothy Sweeney is the Director of Public Markets for Texas Municipal Retirement System (TMRS) where he manages the Hedge Fund Portfolio and Global Public Equity Portfolio. He joined TMRS in September of 2020 on their Absolute Return Team in Austin, TX. Prior to TMRS, he headed both European Equity and Global Macro Trading at Balyasny Asset Management in London. He joined Balyasny in 2009 and also held cross-asset trading roles in Chicago and New York. Timothy began his career at Lehman Brothers in 2004 where he worked in emerging market fixed income sales. He graduated with a Bachelor's in Finance from the University of Connecticut and holds the CAIA designation.



JOHN TWOMEY, CAIA

Director of Research, Abbey Capital Limited

As Director of Research, John oversees Abbey Capital's investment process, including manager analysis and due diligence, quantitative research, portfolio construction, market analysis and liquidity management. As a member of the investment committee, John participates in all aspects of Abbey Capital's investment activities. John joined Abbey Capital in 2009 following completion of a M.Sc. in Financial Economics from University College Cork ("UCC") School of Economics. He has a B.Sc. in Finance from UCC and is a qualified Chartered Alternative Investment Analyst ("CAIA"). John's academic research focused on the application of regression analysis and the bootstrapping algorithm to fund performance and his work has been published in the Journal of Wealth Management.



ANNE-SOPHIE VAN ROYEN, PH.D.

Chief Investment Officer, Quantitative Strategies, Asset Management One USA

Anne-Sophie van Royen serves as Asset Management One USA's Chief Investment Officer, Quantitative Strategies. She is responsible for overseeing all aspects of the firm's quantitative investment programs including the research process, portfolio management and trade execution. Dr. van Royen manages AMO USA's quantitative investment team. Prior to joining AMO, Ms. van Royen worked at la Caisse de Depot et Placement du Quebec in Montreal, first as Head of Global Tactical Asset Allocation then as Head of Quantitative Equity. Prior to CDPQ she served for 4 years as an Advisor in the Managing Director's Office at the Abu Dhabi Investment Authority, covering all matters pertaining to Tactical Asset Allocation. She was previously Head of Global Tactical Asset Allocation at Credit Suisse Asset Management in New York between 2004 and 2011. She began her career in Mergers and Acquisitions with Goldman Sachs in London. Ms. van Royen holds a Ph.D and M.Sc in Mathematical Economics from the University of Paris – Sorbonne. She also holds a B.A in Psychology and an M.A. in Business from HEC Paris. She has published articles in a variety of professional investment journals, including the Financial Analysts Journal, Journal of Portfolio Management, Journal of Derivatives and Journal of Forecasting. She is a Past President of the Society of Quantitative Analysts in New York and served as an advisor in the Department of Mathematics at the New Jersey Institute of Technology.

SPEAKER BIOS



BRAD WILLIAMS, CFA

Chief Business Officer, Graham Capital Management

Brad Williams is the Head of Business Development and Investor Relations of Graham Capital Management, L.P. (“Graham”), an alternative investment manager with approximately \$20.1B AUM as of May 1, 2024. Mr. Williams manages the firm’s Investor Relations team and plays a key role in the development of strategic relationships with Graham’s global client base. Mr. Williams is also a member of the firm’s Executive, Investment, and Risk Committees. He became an Associated Person of Graham effective April 18, 2023, and a Principal effective May 1, 2023. Prior to joining Graham in April 2023, Mr. Williams was Head of the Client and Investor Group at Maniyar Capital Advisors U.K. Ltd., a discretionary macro trading firm, from May 2020 to January 2023. From August 2007 to April 2020, Mr. Williams was Managing Director of Product Development and Investor Relations at Tudor Investment Corporation. From August 1994 to July 2007, Mr. Williams worked at Goldman Sachs Asset Management, where he held positions of increasing responsibility, concluding with Vice President of Product Management in the Hedge Fund Strategies Group. Mr. Williams received a J.D. and M.B.A. from Vanderbilt University in 1994 and graduated cum laude from Princeton University in 1990 with a B.A. in Politics. Mr. Williams received the designation Chartered Financial Analyst in 1999.



JOHN YU, PHD

Senior Vice President, Investment Research, ROW Asset Management

John has been a full-time member of ROW’s research team since 2019, initially joining as a research intern in the summer of 2018 while he was a graduate student at UCLA. Prior to joining ROW, John completed a PhD in Mathematics at UCLA and a BA in Mathematics from Columbia University. His doctorate thesis focused on problems in number theory and arithmetic geometry.

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