

CAASA Annual Conference - Montréal

Presented by: the Canadian Association of Alternative Strategies & Assets

**TOURISME /
MONTREAL**



CAASA
CANADIAN ASSOCIATION OF
ALTERNATIVE STRATEGIES & ASSETS

**Tuesday, November 6th & Wednesday, November 7th
Hyatt Regency Montréal
1255 Jeanne-Mance Street, Montréal, Québec**

ABOUT CAASA

INCLUSIVE, ACTIVE, AND PAN-ALTERNATIVE

The Canadian Association of Alternative Strategies & Assets (CAASA) was created in response to industry requests for a national group to represent the Canadian alternative investment participants, including investors, asset managers, and service providers. CAASA is **inclusive** in that it welcomes participation from all companies active in the space as well as select individuals (those with investors) who might want to participate in committees and working groups - or simply attend member events - without their employer being a member of the association. CAASA is very **active** in both committees & groups and events: 45+ events, including this conference, have occurred or are planned in 2018. **Pan-alternative**, for CAASA, encompasses all alternative strategies and assets including: hedge funds / alternative trading strategies, private and public real estate (funds and direct), private lending, private equity, development & project finance, digital assets / crypto-assets, weather derivatives & cat bonds, and all aspects of diligence, trading, structuring, dealing, and monitoring alternatives in a stand-alone portfolio and as part of a larger investment strategy.

MEMBER BENEFITS

Investors join CAASA to be a part of a formal network of pension plans, foundations, endowments, sovereign wealth funds, and family offices to discuss ideas, strategies, and operational issues particular to their businesses - all within a closed group where managers and service providers may or may not be included, depending on the forum.

Managers see the association as a way to connect with peers, investors, and service providers to speak to fund structuring, sales & marketing, and regulatory issues. CAASA is not a capital introduction platform, but we do create forums where investors and managers can meet organically or via structured meeting sessions, such as at this conference, where participation by the investors is strictly opt-in.

Service providers participate in our events and working groups as well as assist in the production of thought leadership pieces which provide relevant information to both association members and the industry and investing public at large.

NATIONAL AND GLOBAL

CAASA believes that the Canadian alternatives industry has a great deal to offer Canadians and the global community. The *Canadian Model of Pension Management* is well-known for its large alternatives focus, managed in-house in many cases with substantial allocations to external managers as well. Canadian investment managers operate in a robust regulatory regime (of hedge fund managers) that is becoming the norm across the globe and a stable banking back-drop that provides solace for investors as well as opportunities for managers. Talent in investment management (approximately 10% of all CFA charterholders reside in Canada) as well as newer areas such as digital assets and robo-advisory services are a differentiator. Of course, Canadian investors and managers are keen to learn of best practices in operations and portfolio management from their global peers.



JOIN US IN MONTREAL THIS NOVEMBER AT OUR UNIQUE GATHERING

The CAASA Annual Conference builds upon our team’s experience in sourcing quality speakers (strictly from the investor community) for timely and topical panels and keynote speaking sessions. In addition, a selection of curated roundtables will be available for sponsors, speakers, and investors in attendance. Also included, on a strictly opt-in basis for all, are several tête-à-tête sessions where participants can exchange introductions and briefings. All content is subject to Chatham House Rule.

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DAY 1 AGENDA

TUESDAY, NOVEMBER 6

	Speakers, Sponsors, Investors	Other Delegates
8:00 AM	Breakfast & Advance Registration	No scheduled events
9:00 AM	Roundtable: <i>Sovereign Credit Risk and Exchange Rates</i> Facilitators/Roundtable Leaders: Patrick Augustin , McGill University	
9:40 AM	Roundtable: <i>Geographical Spotlight: Insurance Regulation in Sweden and Europe</i> Facilitators/Roundtable Leaders: Maryna Lundgren , Finansinspektionen, Swedish Financial Authority.	
10:20 AM	Roundtable: <i>Family Offices - A Deeper Understanding</i> Facilitators/Roundtable Leaders: Alexander Matthews , Palomino Capital, Enzo Gabrielli , Horizon Capital, Eric Wong , TCG Capital	
11:00 AM		
12:30 PM	Lunch & Keynote: Bernard Colas "World Trade"	General Registration
1:30 PM	<i>The Elements of Asset Allocation & Tactical Tilting</i> Moderator: Dave Finstad , Bodhi Research Group Pam Chan , BlackRock, Omeir Jilani , First Abu Dhabi Bank, Michael Nicks , Pepperdine University Endowment	
2:15 PM	<i>Advanced Operational Due Diligence in Action</i> Moderator: Mark Hannoush , Ontario Teachers' Pension Plan Thai An Lee , Morgan Stanley, Anushree Mohta , GM Asset Management, John Allan Dacres , Caisse de dépôt et placement du Québec	
3:00 PM	Refreshment Break	
3:15 PM	First tête-à-tête session	
4:15 PM	<i>Managed Futures Today</i> Moderator: Chris Schindler Julie DeMatteo , RJ OASIS, Maureen O'Toole , Morgan Stanley, Brian Broadway , Gryphon Capital Management, Hazlitt Gill , Wells Fargo Investment Institute	
5:00 PM	Reception & Keynote: Marcel Dionne (Top 100 NHL Player, entrepreneur)	
7:00 PM	End of Day 1 Program	

DAY 2 AGENDA

WEDEDSDAY, NOVEMBER 7

	All Delegates
7:30 AM	Breakfast & Keynote – Randall Cohen “Back to the Future”
9:00 AM	<i>Fireside Chat – Blockchain & Financial Markets Innovation</i> John McPartland , Chicago Federal Reserve Board, Jim Kyung-Soo Liew , Johns Hopkins Carey Business School
9:45 AM	Break
10:00 AM	Second tête-à-tête session
11:00 AM	<i>Building a Portfolio of Hedge Funds to Deliver Absolute Return</i> Moderator: Ranjan Bhaduri , Bodhi Research Group Darren Wolf , Aberdeen Standard Investments, Darryl Orom , Alberta Teachers' Retirement Fund, Nicolas Dang , CN Investment Division
11:45 AM	<i>The Interplay Between Risk Management and Risk Governance</i> Moderator: Shubeur Rahman , Abu Dhabi Investment Council (ADIC) Christophe L'Ahelec , OTPP, Christopher Rapcewicz , Helmsley Charitable Trust, Faruk Patel , Manulife.
12:30 PM	Lunch & Keynote: Tareq Hadhad “Peace by Chocolate”
2:00 PM	Third tête-à-tête session
3:00 PM	<i>The Global Economy & Alternative Investments – Reflecting on 2018 and Glimpsing Ahead to 2019</i> Moderator: James Burron , CAASA Constance Everson , Capital Markets Outlook Group, Srikanya Yathip , Government Pension Fund, Thailand, Chris Lawless , BCI Management Corporation, Mathieu St. Jean
3:45 PM	Break
4:00 PM	Fourth tête-à-tête session
5:00 PM	End of Day 2 Program

CONFIRMED FACULTY



Patrick Augustin, PhD, FRM
Assistant Professor of Finance
Desautels Faculty of Management,
McGill University



Ranjan Bhaduri, PhD, CFA, CAIA
President & CEO
Bodhi Research Group



Brian Broadway, CPA
President
Gryphon Capital Management
(SFO)



James Burron, CAIA
President & Co-Founder
Canadian Association of
Alternative Strategies & Assets



Pam Chan, CFA
Director, Portfolio Manager
BlackRock Alternative Solutions
Group



Randolph Cohen, PhD
*Partner, Alignvest Investment
Management*
Lecturer, Harvard Business School



John Allen Dacres, CFA, FRM CAIA
*Director, External Portfolio
Management – Public Markets*
Caisse de dépôt et placement du
Québec



Nicolas Dang, CFA, FRM CAIA
Manager, Absolute Return
CN Investment Division



Julie DeMatteo
Managing Director
RJ O'Brien Fund Management



Nour Elmostaqim
Senior Risk Manager
Bimcor - Bell Canada Pension
Fund



Constance Everson
Managing Director
Capital Markets Outlook Group



Mohamed Farid, CFA
*Principal Portfolio Manager -
Managing the Absolute Return
Portfolio*
World Bank Pension Fund



Dave Finstad, CFA
Visiting Researcher
Bodhi Research Group



Enzo Gabrielli, CPA, CA, CFA, ICD.d
*EVP and CFO, Horizon Capital
Holdings*
*President, CSL Equity Investments
Limited*



Hazlitt Gill
*Senior Research Director Global
Manager Research*
Wells Fargo Investment Institute



Mark Hannoush, CPA (CA), CFA
Head of Due Diligence & Advisory
Ontario Teachers' Pension Plan

CONFIRMED FACULTY



Omeir Jilani
*Executive Director - Head of
Alternative Investments & Member
of the Asset Allocation Committee*
First Abu Dhabi Bank



Christopher Lawless
*Chief Economist, Investment
Strategy & Risk*
BCI



Christophe L'Ahelec, CFA
*Senior Principal - Alternative
Investments, Capital Markets*
Ontario Teachers' Pension Plan



Thai An Le, CFA, CAIA
Vice President, AIP Private Markets
Morgan Stanley



Jim Kyung-Soo Liew, PhD
Assistant Professor
Johns Hopkins Carey Business
School



Maryna Lundgren, PhD
Actuary, Senior Specialist
Finansinspektionen, Swedish
Financial Authority



Alexander Matthews, CFA, CAIA
Senior Investment Analyst
Palomino Capital



John McPartland
*Senior Policy Advisor, Financial
Markets*
Federal Reserve Bank of Chicago



Anushree Mohta
Senior Analyst, ODD and ERM
GM Asset Management



Michael Nicks, CFA, CAIA
Director of Investments
Pepperdine University Endowment



Darryl Orom, CIM
Portfolio Manager
Alberta Teachers' Retirement Fund



Maureen O'Toole, CAIA
*Managing Director, Head of
Managed Futures Department*
Morgan Stanley



Faruk Patel, CFA, FRM, PRM
*Interim Chief Risk Officer & AVP/
Managing Director, Global Head of
Investment Risk Governance, Global
Wealth and Asset Management
Division, Manulife*



Christopher Rapcewicz, PhD
Director of Risk & Operations
Helmsley Charitable Trust



Christopher Schindler, CFA



Mathieu St. Jean, CFA, FRM
*Formerly: Manager, Absolute
Return*
Formerly: CN Investment Division

CONFIRMED FACULTY



Darren S. Wolf, CFA
*Head of Alternative Investment
Strategies - Americas*
Aberdeen Standard Investments



Eric Wong
Director
TCG Capital (SFO), Hong Kong



Srikanya Yathip, PhD
Deputy Secretary General
Government Pension Fund of
Thailand

DANIEL RICHER - THE TOWN CRIER OF CANADA

Town crier par excellence and the only fully bilingual and Native Crier in North-America (Abenakis), storyteller, actor, MC and former history teacher, he has made an international reputation for himself in his field since 1981. He has won numerous awards, such as the International Town Crier Championship and the title of Most Elegant Town Crier in the World. As a Storyteller he has travelled twice our great country from sea to shining sea...

He has served as Master of Ceremony in events all over Canada as well as in the United-States, France and Belgium. He has worked in many, galas, conventions and a multitude of fairs and exhibitions. He has served for Ambassador Evenings, Corporate celebrations and Stage shows that have featured everything from Classical to Rock music. Two of his proudest moments was to be Master of Ceremonies at the Winter Olympics in Vancouver at the Oreilles en Pointes Festival in France



Abénakis de par ses racines, Crieur public par excellence depuis 35 ans et le seule entièrement bilingue en Amérique du Nord., conteur, acteur, MC et ancien professeur d'histoire ; il s'est fait une réputation internationale dans son domaine et ce depuis 1981. Il a remporté de nombreux prix, tels que Champion International et le titre du Crieur le Plus Élégant au Monde. Comme conteur, il a voyagé deux fois notre grand pays d'un océan à l'autre et partagé les lèdes de Mère-Terre de par le monde.

Il a été Maître de Cérémonie pour des événements partout au Canada ainsi qu'aux États-Unis, en France, en Belgique ainsi qu'en Angleterre. Il a fait de nombreux congrès et une multitude de fêtes et festivals. Il s'est exécuté pour des événements aussi variés que soirées d'Ambassades, Galas corporatifs et Sportifs ainsi que pour des spectacles de scènes allant du concert Classique à la musique Rock. Un de ses contrats dont il est le plus fière fut d'être choisie pour être Maître de Cérémonie aux Jeux Olympiques d'Hiver de Vancouver et au Festival 'Les Oreilles en Pointes' en, France .

SPECIAL SPEAKERS

MARCEL DIONNE - NHL TOP 100 PLAYER



Marcel Dionne was born in Drummondville, Quebec, Canada. Marcel was drafted 2nd overall by the Detroit Red Wings in 1971. In 1975 he left the Detroit Red Wings and signed as a free agent with the Los Angeles Kings. Dionne flourished in California, recording six 50+ goal seasons as the centerpiece of the “Triple Crown Line” with Dave Taylor and Charlie Simmer. After 12 years with the Kings, Marcel was then traded to the New York Rangers and retired in 1988-89. Marcel won the Art Ross Trophy, twice the Lady Byng and twice the Lester Person Trophy. Marcel played eighteen seasons in the NHL and had eight 100+ point seasons. Dionne had an impressive record representing Canada in international hockey. While he did not dress, a young Marcel Dionne was part of the 1972 roster Canadian team in the historic series against the Soviets. In 1976, Dionne assisted on the game winning goal to give Canada a victory in the '76 Canada Cup. He was part of three bronze-winning teams in the World Hockey Championships, and had been named the best player in the 1978 tournament.

Marcel Dionne was part of the most stunning comeback in the NHL playoffs in recent history. In 1982, in the decisive game, the Los Angeles Kings trailed the Edmonton Oilers 5-0 going into the third period. Amazingly, the Kings scored five unanswered goals against a young Oilers team that included Gretzky, Messier, Kurri, Anderson, and Coffey, with the fifth goal coming with less than a minute left. The Kings won the game in sudden-death overtime. Dionne had assisted on both the first and fifth goals, in the 6-5 win. The win became known as “Miracle on Manchester”, as the Kings arena was on Manchester Boulevard at the time.

He was elected to the Hockey Hall of Fame in 1992 and remains the fifth All-time leader in points 1,771 and fourth goals 731. He was also inducted in the Canadian Sports Hall of Fame. The Los Angeles Kings won the Stanley Cup in 2012, and in a gift fit for a King, presented Marcel Dionne with a Stanley Cup ring. Marcel now owns and operates Marcel Dionne Inc. a 8,000 square foot sports marketing/retail company in Niagara Falls Ontario. In 2011, he opened a breakfast diner which is attached to his retail shop called the BlueLine Diner

ADDING VALUE WITH ALTERNATIVE VIEWPOINTS

In our experience, speakers from outside of the asset management industry can provide welcome perspective on various aspects of work and life, such as perseverance, planning one’s business, adapting to the market, or even just thinking about how other areas of thought can be applied to one’s endeavour.

SPECIAL SPEAKERS

TAREQ HADHAD

Tareq Hadhad is telling his story. He was a Syrian refugee, longtime peacekeeping advocate and now living his new life with his entrepreneurial family in Canada's east coast. Tareq is the founder of Peace by Chocolate, a medical researcher and is passionate about peace and entrepreneurship.

In 2012 the Hadhads home and factory that housed the family chocolate-making business were destroyed which forced them to seek safety in other countries. A former medical student at Damascus University, Tareq joined medial relief efforts after arriving in Lebanon. Tareq and his family were welcomed to Canada on a community- based sponsorship in December 2015.

His family relaunched the family business to recreate the chocolates they once exported across the Middle East. Tareq's father explains: "I felt like I had come back to life." Peace by Chocolate started with a humble beginning, turning out chocolates from the family's new kitchen. Today they are making about 250,000 pieces of chocolate a month with plans to triple the production in their new factory after their story has turned to an international inspirational phenomenon.

Tareq and his family are now focused on job creation. They utilize a network of Syrian refugees from across Nova Scotia to help with distribution and support the local economy. The plan is to expand across Canada, offering other newcomers job opportunities.

In September 2016, Prime Minister Justin Trudeau opened his speech to the United Nations Leaders' Summit on Refugees detailing the family's success story. This is just one side of the story. As Tareq says, "There are thousands of successes around the country. The responsibility that we have now is to share the positive things that Syrians are doing."

"This is the message . . . if you offer the newcomers a welcoming arm, kindness and support, they can succeed faster."

Tareq has spoken at the Amnesty International's Human Rights Conference in Calgary, Halifax Chamber of Commerce Annual Spring Dinner, a remarkable TEDx talk at Dalhousie University and to several corporate and government organizations. He has done over 400 interviews with different news teams across North America. Tareq speaks on the compelling story of his family, the positive impact of the Syrian refugees and the spirit of entrepreneurship.



SPECIAL SPEAKERS

BERNARD COLAS

Bernard Colas has more than 30 years of experience in international trade law and intellectual property. This experience was acquired in Montreal, Sorel, London and Paris by advising manufacturing, technology and service businesses as well as foreign governments.

As part of his practice, he advises and represents his clients' interests during negotiations, transactions, licenses and international contracts and during their operations and implantation overseas and in international litigation. He provides advice pertaining to the enforcement and the development of international trade agreements and helps his clients develop commercial and industrial strategies while taking advantage of international trade laws.



Before co-founding CMKZ, Bernard Colas worked at a large business law firm and as a legal advisor at the International Federation of Producers of Phonograms and Videograms (IFPI) in London and at the Organisation for Economic Cooperation and Development (OECD) in Paris. He also acted as trade law specialist for World Bank and CIDA projects advising governments such as Lithuania, Algeria, Togo, Comoros and Mauritania in relation to the WTO and trade liberalization.

Bernard Colas is former president of the Canadian branch of the International Law Association (ILA) and sits on the board of many bodies, including the Montreal Council of International Relations (CORIM). He is Honorary Consul of Mauritania. Holder of a doctorate degree in international economic and environmental law of the University of Paris, Bernard Colas teaches and is the author of many articles and books on international trade law, notably of *Global Economic Co-operation: A guide to Agreements and Organizations, and Treaties and International Documents Used in International Trade Law*. He is a trademark agent, an accredited mediator and appointed to the roster of candidates to serve on panels established under Chapter 19 of the North American Free Trade Agreement (NAFTA).

Bernard will be speaking at our Sponsor, Investor, & Speaker Lunch on Tuesday, November 6th - his topic will be global (free) trade agreements and Canada's place in this new paradigm of trade wars, negotiation, and diplomacy.

CAASA MEMBER DIRECTORY*

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*As at October 10, 2018

CAASA ANNUAL CONFERENCE - NOVEMBER 6 - NOVEMBER 7, 2018

HYATT REGENCY, MONTREAL

CONFERENCE CAPACITY AND REGISTRATION REQUIREMENTS

Peak capacity of the venue is 200 persons, so to ensure an appropriate mix of individuals from various areas of endeavour, a maximum of 80 individuals from asset management companies and 40 persons from service provider entities is in place. (80 or more delegates will come from the investor category.)

All asset manager and service provider delegates are required to be employed by CAASA members and pay the requisite fee depending on the time of registration and payment. Non-members of these categories are not eligible for registration or admittance, even as guests of sponsors or speakers.

Individuals employed by pension plans, sovereign wealth funds, foundations, endowments, single family offices or other eligible end investors are offered complimentary admission to the conference. Those with multi-family offices or investment dealers must have CAASA membership and may be required to pay a small fee.

Sponsorships and ticket fee pricing is dependent on timing (minimums and maximums are detailed below). Current pricing will be available on the CAASA website (caasa.ca) and via phone or email with our office (caroline@caasa.ca, +1 (647) 953-0737).

CONFERENCE SPONSORSHIP AND TICKET PRICING (CAD)

Level	Additional Benefits	Member	Non-Member	Add Delegates
Platinum	Unique, 6 delegates, first pick of additional recognition, full-page advert in program, booth	\$16,000	\$18,000	Member rate (depends on category)
Gold	4 delegates, next picks of recognition, half-page advert, booth	\$12,000	\$14,000	
Silver	2 delegates, later picks of recognition, quarter-page advert	\$6,000	\$7,000	
Bronze	1 delegate included, last picks of recognition, quarter-page advert	\$3,000	\$3,500	

Type	Member	Non-Member	Add Delegates
Speakers & Investors	Complimentary		
Managers (AUM MM)			
< \$100	\$850	\$1,000	\$850
\$100 - \$250	\$1,000	\$1,200	\$1,000
\$250 - \$500	\$1,200	\$1,500	\$1,200
>\$500	\$1,500	\$1,800	\$1,500
Service provider	\$2,000	\$2,400	\$2,000

All prices are in Canadian dollars and net of any applicable taxes. Eligibility as an Investor/Speaker is at the determination of CAASA staff. Current pricing and full details available on the CAASA website (caasa.ca) or from CAASA staff.