

# CAASA Annual Conference - Montréal

*Presented by: the Canadian Association of Alternative Strategies & Assets*

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



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# MESSAGE FROM CAASA



## IT'S THE MEMBERS THAT MAKE IT HAPPEN

Since embarking on our endeavour just nine months ago, (on February 5th) we can say that it is the unwavering and constant support of our members that really makes it worthwhile and reminds us everyday as to why we created the Canadian Association of Alternative Strategies & Assets. Even the acronym, CAASA, is fitting as (we think), being inviting and friendly.

The alternatives industry in Canada and globally has undergone unprecedented growth and transformation over the last 10 years. Rising from the Great Financial Crisis, hedge funds have become more institutional and retail at the same time. Their infrastructure and risk attitudes have become more robust and 40 Act, UCITS, and Canada's recently adopted Alternative Mutual Funds legislation will allow true retail investors access to alternative strategies that use leverage, shorting, and derivatives to create their return stream. Much like the adoption of mutual funds in the 1990s, this is a game-changer for the industry.

Changes in how banks and other financial institutions measure and allocate risk, as well as how they might participate in the industry, has lead to more hedge/alternative strategy funds starting in Canada and a rise in the number and size of private lenders. Both areas of asset management have stepped into trades and sectors less-serviced or even abandoned by others.

Digital assets, including crypto-currency and up-stream to blockchain uses, has become an area of expertise for Canada and we are happy to support this growing area as it creates asset management products (such as funds) and use cases (such as custody and trading) for Canadian and global markets and users.

To all of the participants here, members who participate in our nine working groups, and our membership at large, thank you for your confidence in our team, your invaluable efforts in our initiatives and programming, and your involvement in the industry and its progress in a time of challenges and change. Truly, it's the members that make it happen and we invite all to participate as much as you like and look forward to your ideas and input!

**James Burron, CAIA**  
*Co-Founder & President, CAASA*

**Caroline Chow**  
*Co-Founder & Vice President, CAASA*



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# DAY 1 AGENDA

TUESDAY, NOVEMBER 6<sup>TH</sup>

	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 Leader: Patrick Augustin, McGill University	
9:40 AM	Roundtable: <i>Geographical Spotlight: Insurance Regulation in Sweden and Europe</i> Facilitators/Roundtable Leader: 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 &amp; Tactical Tilting</i> Moderator: Dave Finstad, Bodhi Research Group Pan Chan, BlackRock, Omeir Jilani, First Abu Dhabi Bank, Michael Nicks, Pepperdine University Endowment	
2:15 PM	<i>Due Diligence Issues: Static or Dynamic, and is the Industry adjusting at the same pace?</i> Moderator: Mark Hammouh, Ontario Teachers' Pension Plan Thai An Lee, Morgan Stanley, Anushree Mohita, GM Asset Management, John Allen Daires, 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, Hazlett 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	



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Contact  
**Bryan Nunnelley**  
[bnunnelley@cristallin.ca](mailto:bnunnelley@cristallin.ca)

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# DAY 2 AGENDA

WEDNESDAY, NOVEMBER 7<sup>TH</sup>

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





## ADVANTAGE THROUGH INSIGHT

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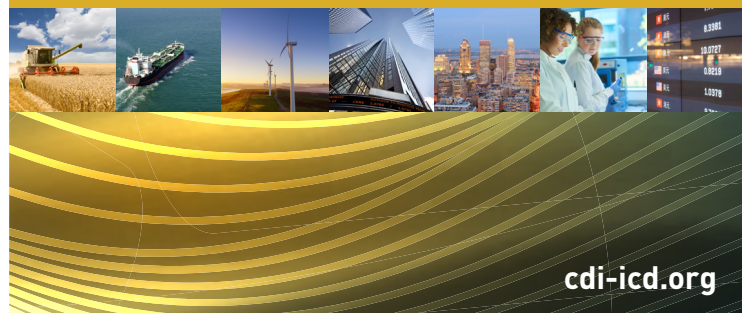
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# ABOUT CAASA

## 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.



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# JOIN US IN 2019

CAASA will organize approximately 50 events in 2019, including:

CAASA Family Office Conference - May (Toronto)

CAASA Annual Conference - Autumn (Montréal)

CAASA Digital Assets Conference - TBD (Toronto)

Annual Charity Golf Tournament with Capitalize For Kids - June (Toronto)

Annual Méchoui Summer Social (Montréal)

Annual Rooftop Summer Social (Toronto)

Ontario Ski Day - January (Collingwood)

Starting an Alternative Fund Series - Q1 (Montréal)

# 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.



The Association of Asian American Investment Managers (AAAIM) is a non-profit organization promoting ethnic and gender diversity within the investment industry.

AAAIM is an official partner to the largest US public pension plans in their emerging manager and diversity & inclusion efforts. An alliance of prominent, successful Asian American leaders, AAAIM is the voice of Asian American investment managers.

Our expansive network of seasoned and rising investment managers have more than one trillion in assets under management. Our network continues to grow as we further engage more people and raise awareness of our organization and importance of our mission internationally.

Please visit [www.aaaim.org](http://www.aaaim.org) or e-mail [info@aaaim.org](mailto:info@aaaim.org) for more information.

## LAUNCHING NOVEMBER 2018 CAASA CLASSROOM

CAASA Classroom brings member content to the Canadian alternatives industry. These curated modules are presented both online and in-person in short-duration (~1 hour) to one-day and multi-day formats.

The following sessions are in our calendar with more planned for 2019 and beyond.

**November 17 & 18: Blockchain, Cryptocurrencies, and real-world application**  
Presented by: MLG Blockchain

**November 30: Introduction to Credit Derivatives**  
Presented by: The Canadian Derivatives Institute

Members who have content and/or ideas for these sessions are welcome to contact us at any time!



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# 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.*

# FACULTY BIOGRAPHIES

*Thank you to our many speakers, presenters, designated questioners, and those who added their themes and topics, panel and non-industry speaker ideas, and other invaluable input!*



# FACULTY BIOGRAPHIES

**Patrick Augustin, PhD, FRM**

*Assistant Professor of Finance*

Desautels Faculty of Management, McGill University



Patrick Augustin is an Assistant Professor of Finance at the Desautels Faculty of Management at McGill University, and an affiliated researcher with the Stockholm School of Economics and the Swedish House of Finance. He earned a PhD degree in Finance from the Stockholm School of Economics in 2013, a Master degree in Banking and Finance from the Luxembourg School of Finance, and a Master degree in Financial and Monetary Economics from the University Louis Pasteur in Strasbourg. He is also certified as Financial Risk Manager by the Global Association of Risk Professionals.

Professor Augustin's research interests include derivatives, risk management, empirical asset pricing, sovereign credit risk and macro-finance. He has published in the Journal of Monetary Economics, Management Science, and in the Journal of Financial and Quantitative Analysis. His work on insider trading in options has been widely covered in the financial press, including The New York Times, The Wall Street Journal, The Washington Post, and The Globe and Mail. Before joining academia, he worked as a structured credit officer at Dexia and as attaché to the Luxembourg Ministry of Foreign Affairs.

**Ranjan Bhaduri, PhD, CFA, CAIA**

*President & CEO*

Bodhi Research Group



Dr. Ranjan Bhaduri is the Founder, President & CEO of Bodhi Research Group. Bodhi Research Group is focused on research and education in the alternative investments industry.

Dr. Bhaduri has extensive experience in hedge fund research, hedge fund factorization, portfolio management, and due diligence (investment, operational, and structural) having designed and implemented an institutional due diligence and research program. Dr. Bhaduri's conducted due diligence and helped design customized portfolios of alternatives at Morgan Stanley. Earlier, he was at a Canadian Fund of Funds, and at a multi-billion dollar capital management firm where he was involved in all aspects of its 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 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. Dr. Bhaduri previously served as a member of the All About Alpha Editorial Board, and has previously served on the CAIA Chicago Chapter Executive.

# FACULTY BIOGRAPHIES

**Brian Broadway, CPA**

*President*

Gryphon Capital Management (SFO)



Mr. Broadway joined Gryphon in 2017 as the President. Mr. Broadway's duties include overseeing all of the daily operations of the family office as well providing strategic insight and direction in the areas of philanthropy and investment management for this multi-generation single family office. Mr. Broadway received his Bachelor of Science degree, with an emphasis in Accounting, from the University of Virginia in 1991 and an M.B.A., with an emphasis in Finance, from the University of North Carolina – Chapel Hill in 1999.

From August 1991 through July 1995, Mr. Broadway worked in the assurance practice at Coopers & Lybrand, LLC, as a member of the Financial Services Team and became a licensed Certified Public Accountant in Virginia in 2004. From August 1995 through April 2014 Mr. Broadway was employed by Chesapeake Capital Corporation, an industry leading CTA, was a Principal, held various senior leadership positions and was the President of the family office of its' founder. From 2014 until earlier this year he was the COO and Principal of Aspen Partners, Ltd, a CTA based in Richmond Virginia.

Mr. Broadway, and his wife, Janet, live in Manakin-Sabot, just outside of Richmond. Both he and his wife are involved in their church and in his spare time Mr. Broadway enjoys wing shooting, cycling, and international travel.

**James Burron, CAIA**

*President & Co-Founder*

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; 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, organize 100+ committee meetings, and increase member numbers over his 7-year tenure from 66 to 164 corporate entities.

James also has experience in research and writing for the CAIA Association as well as serving on CAIA's Exam Council and as a grader for the Level II portion of the exam. He also had roles in institutional sales and FoHF structuring in Seoul, South Korea, as a Product Manager at ICICI Wealth Management, and an Investment Advisor at RBC Dominion Securities. He graduated from Simon Fraser University with a BBA (Finance).



# FACULTY BIOGRAPHIES

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



Pam Chan, CFA, Director, is a Portfolio Manager in the Alternative Solutions Group at BlackRock and is one of the founding members of the team.

Prior to joining BlackRock in 2012, Ms. Chan worked as a senior research analyst for Governor Mark Carney in his capacity as Chair of the Financial Stability Board. In 2011, she worked at Harvard Management Company on strategic operations and prior to that, she was a Senior Investment Associate at Bridgewater. She started her career at Goldman, Sachs & Co. in their Financial Institutions Group, first as an investment banker and subsequently, as a member of their Capital Markets group, focused on private placements.

She graduated magna cum laude from Harvard College with a joint concentration in Philosophy and Government, and earned an MBA degree, with high honors, from Harvard Business School.

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



Randy Cohen is a Partner at Alignvest Investment Management. Mr. Cohen also teaches finance and entrepreneurship in the MBA program at Harvard Business School, as well as Investments at the MIT Sloan School of Management. Mr. Cohen has helped to start and grow a number of investment management firms. He has also served as an actuarial consultant specializing in pension plan asset/liability management. He is a frequent speaker at investment conferences globally, such as the Sovereign Investor Institute and the Foundation and Endowment Asset Management conference.

Mr. Cohen is a highly respected researcher whose main focus is on the relationship between institutional investors and the stock market. He has published frequently cited articles on the ex-ante identification of outstanding investment managers and the prediction of security and asset-class performance. His work has been published in top academic journals including the Journal of Finance, Quarterly Journal of Economics and Journal of Financial Economics. His 2003 paper “The Value Spread” (with Christopher Polk and Tuomo Vuolteenaho) and his 2005 article “Judging Fund Managers by the Company They Keep” (with Joshua Coval and Lubos Pastor), were both nominated for the annual Smith-Breeden Prize for the best asset-pricing paper published in the Journal of Finance.

Mr. Cohen holds an AB in Mathematics from Harvard College and a PhD in Finance from the University of Chicago.

# FACULTY BIOGRAPHIES

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



John Allan Dacres is Director – External Portfolio Management at Caisse de dépôt et placement du Québec (CDPQ). John is head of the team responsible for operational due diligence on CDPQ’s external managers, across most asset classes and investment strategies. His role is to manage all business and operational risks, both in the pre and post investment phases, as well as to support fund structuring. John joined CDPQ in 2012 and has an MBA from HEC Montréal.

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



Nicolas is Manager of the Absolute Return Program at Canadian National Railway Pension Fund in Montreal, Canada. He was named by Chief Investment Officer (aiCIO) as top 25 NextGen CIO list in 2018 and one of the 2015 top Forty Under Forty. He previously worked at several alternative funds in the capacity of quant analyst and derivatives trader. Outside the realm of finance, he is co-founder of Junto Montreal Society for Useful Knowledge, a non-profit organization with the mission to compound its members intellectual capital.

**Julie DeMatteo**  
*Managing Director*  
RJ O’Brien Fund Management



Julie DeMatteo is currently Managing Director of the Asset Management division of R.J. O’Brien and oversight of the OASIS managed account platform. She is responsible for overseeing the activities of the firm’s commodity pool operator and broker dealer. She primarily focuses on business development for the division working with both investors and managers to provide alternative investment solutions. Prior to joining R.J. O’Brien, she held various legal and business development positions for banks and asset managers.

# FACULTY BIOGRAPHIES

## **Nour Elmostaqim**

*Senior Risk Manager*

Bimcor - Bell Canada Pension Fund



Nour Elmostaqim is a senior risk manager at Bimcor – Bell Canada Pension Plan. For more than four years, she has been responsible for the risk management of multi-asset portfolio which exceeds 24B\$. She also assists in managing the absolute return portfolio, where she performs HF manager selection, and investment due diligence. Prior to joining Bimcor, she was an investment analyst at HR Strategies (fund of hedge funds) for which she obtained scholarship to complete her Master's thesis. Nour has a Bachelor in Mathematics from Concordia University, and Master's in Finance from HEC Montréal.

## **Constance Everson**

*Managing Director*

Capital Markets Outlook Group



Capital Markets Outlook Group provides analytic guidance to institutional investors in 10 countries. They translate the economic situation into recommended portfolio strategy, and have identified all major turning points for the economy, equity, bond and credit markets since their founding in 1992. They have maintained a demonstration portfolio since 2003.

Ms. Everson co-founded the company, and has conducted capital markets research since 1981. She is a graduate of Smith College and Harvard Business School. She worked for Data Resources (now IHS Global Insight,) and Charles River Associates before joining The Boston Company, from whom she and her colleagues acquired their firm.

Ms. Everson serves on the investment committee of Mass PRIM, the \$71 billion pension fund for Massachusetts public employees. She is a director of the Weredale Foundation in her native Montreal, and a past-President of the Boston Economic Club.

## **Mohamed Farid, CFA**

*Principal Portfolio Manager - Managing the Absolute Return Portfolio*

World Bank Pension Fund



Mohamed Farid is a Principal Portfolio Manager, managing \$2.7 billion portfolio of the absolute return strategies at the World Bank Pension Fund in Washington D.C. He has extensive experience investing directly in hedge funds and he is an active member of the Investment Committee of the Pension Plan of the World Bank.

Prior to joining the World Bank Pension Plan in 2001, Mohamed has worked for Deloitte & Touche and KPMG financial consulting groups. Mohamed started his career in commercial banking and worked in several positions in Treasury and Trade finance functions. He holds a Master's degree from the Johns Hopkins University in International economics and political science as well as Master's degree in Banking and Finance from Finafrica foundation in Milan, Italy.

# FACULTY BIOGRAPHIES

## **David Finstad, CFA**

*Visiting Researcher*

Bodhi Research Group



Dave Finstad is Visiting Researcher at Bodhi Research Group. His duties include manager research, portfolio analysis, and assisting with any mandates from pension clients.

Mr. Finstad has over 25 years of investment industry experience. Most recently, he built and led the external management team at the New York office of OMERS, a Canadian pension fund based in Toronto. Previously, he spent 10 years at AIMCo in Edmonton, Alberta in a similar position. He also worked for Frank Russell Canada (now Russell Investments) and for the Workers' Compensation Board - Alberta.

Mr. Finstad is a member of the board for Alignment of Interests, a non-profit, investor-driven organization focused on strengthening the alignment between hedge fund industry participants. He has spoken at numerous industry conferences and has written a number of articles across a range of investment topics including manager selection and investment culture.

Mr. Finstad has a M.Sc. in Finance from the London School of Economics and is a CFA charterholder. Dave Finstad is also an avid ice hockey fan.

## **Enzo Gabrielli, CPA, CA, CFA, ICD.d**

*EVP and CFO, Horizon Capital Holdings (SFO)*

*President, CSL Equity Investments Limited*



Enzo Gabrielli has been with the family office of the Right Honorable Paul Martin for the past 15 years and is currently the Executive Vice President and CFO of the parent company. The principal holding is CSL Group (Canada Steamship Lines) which is the world's largest commercial manager of self-unloading vessels, and operates highly specialized fleet for off-shore transshippers and bulk carriers. Horizon Capital Holdings Group is a broad-based investment vehicle and management organization that provides diversification to marine logistics. Its portfolio includes North American real estate and direct investments in private companies. In his capacity, Enzo holds the title of President for various subsidiaries companies and also serves as a director and audit committee chairman for several portfolio investments and not-for-profit entities. He oversees the groups real estate and investment portfolio, assist with the groups various philanthropic initiatives and manages the various facets of a family office. Prior to joining Horizon, Enzo worked for accounting firms in the financial advisory services, with significant experience in corporate finance, M&A transactions, financial due diligence, auditing, insolvency and corporate restructuring in Canada and United States.

Enzo pursued his graduate studies at McGill University where he graduated with Great Distinction. He holds both a chartered accountant and chartered financial analyst designation as well as the ICD.d designation. He lectured in the business program at McGill University.



# FACULTY BIOGRAPHIES

## **Hazlitt Gill**

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



Hazlitt Gill is a senior research director for Global Manager Research (GMR), a division of Wells Fargo Investment Institute. The GMR team selects and oversees the third-party money managers used throughout Wells Fargo's brokerage, private banking, family wealth, and retirement businesses.

In his role, Mr. Gill oversees the investment manager research for alternative investments. Prior to joining Wells Fargo, Mr. Gill was the chief investment officer for RLJ Select Investments LLC. He has more than 20 years of experience in the financial services industry.

Mr. Gill earned both a Masters of Science in Operations Research and Statistics and a Bachelors of Science in Mechanical Engineering from Rensselaer Polytechnic Institute and holds Series 7, Series 63, and Series 3 Exemption securities registrations with FINRA. He resides in Charlotte, North Carolina.

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



As Head of the Due Diligence & Advisory group, Mark Hannoush leads a team that specializes in conducting due diligence at the Ontario Teachers' Pension Plan Board in Toronto, Canada. His role is to ensure that enterprise wide risk management is assessed and mitigated, as well as to provide direct support and assistance with deal implementation for the Plan's External Manager Program which includes a variety of investment products from Hedge Funds to Private Equity Funds through a variety of structures from Managed Accounts to SPV's and Fund Investments. The Group performs an internal and external advisory function (with its partners) in regard to risk management and infrastructure support and development; as well as business intelligence services.

The Ontario Teachers' Pension Plan has been a significant investor in External Managers since 1995. Mark was formerly in the Public Equities group within the Finance department, where he managed the middle and back office functions and processes for all internally traded and externally managed public equity portfolios.

He began his career as an auditor with Ernst & Young LLP in Ottawa, Canada where he earned his CPA, (CA) designation. He is also a CFA Charterholder

# FACULTY BIOGRAPHIES

## **Omeir Jilani**

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



Omeir is currently the Head of Alternative Investments at the First Abu Dhabi Bank (Formerly known as the National Bank of Abu Dhabi's), the largest Bank in the United Arab Emirates. Managing the Alternative Investments portfolio of the bank; he has been an integral part in establishing the Alternative Investments desk since 2008. Being a part of the team that manages Bank's principal investments of over \$30 billion; he has been an active member of the Global Markets Division, representing the Division at Group's Asset Allocation Committee and the Investment Review Committee that outlines and discusses the Asset Allocation of the fiduciary capital. Omeir is also the Member of the Board of OneShare plc – 100% owned by FAB - an open-ended investment company incorporated in Ireland. Since Jan 2017; he was appointed as the Member of Investors Steering Committee for Alternative Investment Management Association (AIMA), an association that represents the global alternative investment industry.

## **Christopher Lawless**

*Chief Economist, Investment Strategy & Risk  
British Columbia Investment Management Corporation*



Chris Lawless is chief economist at the British Columbia Investment Management Corporation, providing analysis and advice on economic and financial issues, and long-horizon investment strategy and risks.

With extensive experience analyzing policy and forecasting the British Columbia, Canadian and global economies, Chris has served as chief economist with the B.C. Ministry of Finance, with the Library of Parliament's economic research service, and as an advisor to House of Commons and Senate committees.

Chris has an M.A. in economics from Carleton University in Ottawa, and holds the Certified Business Economist designation from the National Association for Business Economics.

Chris is a director and past-president of the Canadian Association for Business Economics, vice-president of the Pacific Northwest Regional Economic Conference, and a member of various boards, including the Border Policy Research Institute at Western Washington University and the Art Gallery of Greater Victoria.

# FACULTY BIOGRAPHIES

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



Thai An Le is a Vice President for AIP Private Markets and spearheads the development of its operational due diligence framework. Prior to joining the firm in 2018, Thai An was a Director and the Head of Operational Due Diligence at Castle Hall Alternatives, an ODD consulting firm representing institutional clients, family offices, funds of funds, and sovereign wealth funds, where she led diligence interviews with hedge fund and private equity investment managers across the globe.

Thai An received a B.Com. in finance, strategy, and entrepreneurship from McGill University in Montreal, Canada. She holds the Chartered Financial Analyst (CFA) and the Chartered Alternative Investment Analyst (CAIA) designations.

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



Christophe L'Ahelec is a Senior Principal in the Capital Markets department, at Ontario Teachers' Pension Plan Board where he is responsible for the portfolio construction and risk management of the external manager portfolio. Prior to that he was a quantitative analyst and assistant portfolio manager at Mignon Genève SA/Alpstar Asset Management, in Switzerland, where he took part in the creation and portfolio management of a European systematic market neutral fund.

Christophe is a graduate engineer in Finance and Applied Mathematics from the Ecole Nationale Supérieure d'Informatique et de Mathématiques Appliquées de Grenoble, France and holds the Chartered Financial Analyst® designation.

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



Dr. Jim Kyung-Soo Liew is an Assistant Professor of Finance at Johns Hopkins Carey Business School and revels in pushing the boundaries of financial knowledge and product development both as an academic and FinTech Data Scientist. He has published pioneering research in the intersection of social media, crypto-currencies, and financial markets. He currently teaches Blockchain, Big Data Machine Learning, Advanced Hedge Fund Strategies, and Leading Entrepreneurship and Innovation at the Johns Hopkins Carey Business School. Additionally, he serves as the Chairman of the Johns Hopkins Innovation Factory and has received the Dean's Award for Faculty Excellence 2015-2017. He also serves on the Editorial Board of the Journal of Alternative Investments and the Journal of Portfolio Management where he co-authored the most read Invited Editorial "iGDP?".

# FACULTY BIOGRAPHIES

**Jim Kyung-Soo Liew (con't)**

He owns and operates SoKat Consulting, LLC ([www.SoKat.co](http://www.SoKat.co)). SoKat creates world-class Machine Learning, AI, and Blockchain products and services primarily servicing large hedge funds, government agencies, academic institutions and select-startups. SoKat unlocks the hidden value of data through thoughtful and creative solutions, comprising of actionable business intelligence, transparent data analytics, and bold predictive modeling.

Previously, Jim has been with the Carlyle Asset Management Group, Campbell and Company, and Morgan Stanley. He holds a BA in Mathematics from the University of Chicago and a Ph.D. in Finance from Columbia University. He currently lives just outside of Baltimore with his wife and two daughters, whom he plans to raise as the next generation disruptors.

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



Dr. Maryna Lundgren is an actuary, senior specialist in Finansinspektionen, Swedish Financial Authority, with 14 years of work experience as a life actuary on European market.

In 2017, Maryna joined the FSA in Sweden where she is working closely with the questions related to the new European solvency requirements to insurance companies "Solvency II" and on the valuation of technical provisions. Maryna is a part of a team which is closely engaged in quantitative and qualitative reporting analysis and insurance on-site inspections on Swedish market.

Previously Maryna has been working with actuarial modelling for technical provision, embedded value and capital requirement calculations for different types of portfolios, as well as with own risk assessment process in two of top ten Swedish life insurance companies – SEB Life and Pension and Länsförsäkringar Liv.

Maryna has also an experience of working on developing markets and has been holding positions as a responsible actuary in Ukrainian companies SEB Life Ukraine and Illichivska, as well as a consulting actuary in eight other life insurance companies. During the time Maryna has been responsible for different types of actuarial and methodological questions - profit testing, pricing, reserving, reinsurance, business developing planning and others.

In 2009, Maryna defended her PhD qualification thesis in the field of probability theory and stochastic processes "Mathematical investigation of insurance market with financial investments" in Kyiv National Taras Shevchenko University.



# FACULTY BIOGRAPHIES

## Alexander Matthews

Senior Investment Analyst  
Palomino Capital Corp. (SFO)



Alexander Matthews is a Senior Investment Analyst at Palomino Capital, a Montreal-based family office that deploys proprietary capital across a broad spectrum of asset classes, including hedge funds, private equity (both directly and via fund commitments), and yield-oriented opportunities in real assets and private debt. He is responsible for evaluating direct investment opportunities, monitoring existing portfolio companies and assets, and managing the firm's portfolio of private market funds and hedge funds.

Prior to joining Palomino in 2013, Alexander was on the research team at BCA, a leading provider of macroeconomic investment research.

Alexander is a Chapter Executive for the CAIA Association's Canada Chapter and involved in various charitable initiatives through an affiliate of Rotary International. He completed his Bachelor of Commerce degree in Joint Honours Economics and Finance at McGill University. Alexander is also a CFA and CAIA charterholder.

## John McPartland

Senior Policy Advisor, Financial Markets  
Federal Reserve Bank of Chicago



As a senior member of the Financial Markets Group, John McPartland advises senior management of the Federal Reserve Bank of Chicago on matters involving international netting systems, settlement systems for fixed income and equity securities in G-5 countries, exchange traded derivatives, privately negotiated derivatives, risk mitigation techniques, especially bilateral collateralization of foreign exchange and derivatives instruments, margining systems of derivatives exchanges in G-10 countries, idiosyncrasies affecting U.S. securities markets, payment initiatives and issues relevant to collateralizing or clearing Over the Counter (OTC) derivatives instruments.

He contributes to the Federal Reserve's position on public policy issues involving netting systems, supervisory oversight of exchange-traded and OTC derivatives, international competitiveness, and appropriate regulatory structure of domestic financial markets. He additionally serves as a technical resource that can be seconded to other national authorities.

Prior to joining the Bank, Mr. McPartland was a commercial banker to the futures industry, an executive of two Futures Commission Merchants and a member of the CME. He was the Deputy Manager of the CME Clearing House for a decade. He has previously served as a member of the CFTC's Technology Advisory Committee and currently serves as an independent member of the Probable Cause and Business Conduct Committees of the CME and CBoT.

# FACULTY BIOGRAPHIES

## Anushree Mohta

Senior Analyst, ODD and ERM  
GM Asset Management



Ms. Mohta is a Senior Analyst within GM Asset Management's ERM team and is responsible for conducting operational due diligence on alternative and traditional asset managers included within GMAM's pension portfolio. Prior to GMAM, Ms. Mohta served as Vice President, Operational Due Diligence at Citi Private Bank.

During her 10+ years experience in the finance and technology areas, Ms. Mohta has served various research and managerial roles within reputable firms including Alliance Bernstein, Willis Towers Watson, and Castle Hall Alternatives.

Ms. Mohta holds an MBA Finance and a BSc Mathematics and Computer Science from McGill University. She is actively involved within various hedge fund and private equity organizations in New York.

## Michael Nicks, CFA, CAIA

Director of Investments  
Pepperdine University Endowment



Michael Nicks is the Director of Investments for Pepperdine University's Endowment. He is responsible for the endowment's hedge fund investments, including the portable alpha strategy and a diversifying portfolio of market-independent investments. In addition, he is responsible for modelling, quantitative analysis and special investment projects for the overall portfolio. In 2015, he was named one of Trusted Insight's Top 30 University Endowment Investors in Hedge Funds. He began managing this portfolio in 2005, and has been with the University since 2003.

In addition to his investment duties, Mr. Nicks has taught investments at Pepperdine, served on the curriculum committee and as a senior grader for the Chartered Alternative Investments Analyst (CAIA) designation, and is a current member of the Alternative Investment Management Association (AIMA) Investor Steering Committee.

Mr. Nicks earned his B.S. and M.B.A. (Finance) from Pepperdine's Graziadio School of Business, and holds both the CAIA and CFA charters.

# FACULTY BIOGRAPHIES

**Darryl Orom, CIM**  
*Portfolio Manager*  
Alberta Teachers' Retirement Fund



Darryl Orom is the Head of Absolute Return Investments at Alberta Teachers' Retirement Fund ("ATRF"). He was responsible for the design and implementation of the Fund's Absolute Return program in 2014 and today leads an investment team focused on the management of approximately \$1.6 Billion in hedge fund assets for ATRF. Darryl is also a member of ATRF's Management Investment Committee responsible for the Fund's portfolio and asset allocation decisions as well as the assessment of illiquid asset investment opportunities.

Darryl began his career in 1994 as an Investment Advisor with BMO Nesbitt Burns and later National Bank Financial. In 2007 he joined Alberta Teachers' Retirement Fund where he was initially responsible for the Fund's external manager program until he assumed responsibility for ATRF's Absolute Return program.

Darryl holds a Bachelor of Commerce degree from the University of Alberta, the Chartered Investment Manager (CIM) designation and is a Fellow of the Canadian Securities Institute (FCSI).

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



Maureen heads the Managed Futures business within Morgan Stanley Investment Management. She joined Morgan Stanley in 2012 as head of the alternative investment intermediary sales team and moved to become a senior relationship manager focused on alternative investment business development. She has 26 years of industry experience. Prior to joining the firm, Maureen was a managing director for K2 Advisors. She spent 17 years at Citigroup as a Managing Director where she held various roles in the development and distribution of alternative investments.

Maureen began her involvement in managed futures in 1991 while at Rodman and Renshaw in Chicago. Maureen was responsible for manager due diligence and portfolio construction for Rodman's managed futures fund effort. She moved to Smith Barney in 1993 and was part of the institutional business development effort that created sub-advised managed futures funds for several European banks and insurance companies. Previous to that, she worked in a derivatives and market research capacity at both Rodman Renshaw and Drexel Burnham Lambert, assisting institutional clients with their futures and options hedging and trading strategies. Maureen received a B.A. in Speech Pathology from California State University and a Masters in Finance from Kellogg School of Management, Northwestern University. She holds the Chartered Alternative Investment Analyst designation.

# FACULTY BIOGRAPHIES

**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



Faruk is a senior investment risk executive with 20 years of financial industry work experience primarily within asset management and focusing on investment risk management and oversight of investment strategies.

Faruk was appointed in early 2018 to the position of Interim Chief Risk Officer of Manulife's Global Wealth and Asset Management (WAM) division which oversees nearly \$500 Billion of assets under management. In this role, Faruk is responsible to lead the Global WAM Risk team and is responsible for developing ongoing all risk policies, processes and procedures to ensure identification, measurement, monitoring and reporting of risk assumed by Global Wealth Management businesses. In his role as Managing Director, Global Head of Investment Risk Governance, Faruk oversees the investment risk management frameworks within all of the Global WAM businesses, focusing on investment risk, counterparty credit risk, and liquidity risk.

Previously Faruk worked at the Alberta Investment Management Corporation (AIMCo) in Edmonton as Senior Manager, Investment Risk where he led the Investment risk team on quantitative risk measurement & risk analytics of AIMCo's total fund, total fund risk analysis and risk governance. Prior to this, Faruk held roles at National Bank Financial Group in counterparty credit risk management (focusing on pension funds and asset managers), State Street Global Advisors Ltd. (Canada) in risk management and compliance, and CIBC Global Asset Management in oversight of investment strategies (focusing on risk and performance).

Faruk is completing a M.Sc Finance (Major of Quantitative Finance) with the University of London today and has completed a Bachelor of Commerce degree with a major in finance from Concordia University. Faruk has earned the Chartered Financial Analyst (CFA) designation and holds the Financial Risk Manager (FRM) and Professional Risk Manager (PRM) designations.



# FACULTY BIOGRAPHIES

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



Christopher Rapcewicz is Director of Risk and Operations at the Helmsley Charitable Trust. He is part of the development and implementation of the overall investment strategy and is principally responsible for the risk management of Helmsley's investments across all asset classes and for ensuring the integrity and effectiveness of the investment operations. Christopher received the Investor Intelligence Award: Risk Management in 2016.

Prior to joining Helmsley, Christopher was chief risk officer and global head of quantitative solutions at UBP Asset Management, a multi-billion dollar fund of funds. Prior to that he was vice president of risk at Blackstone Alternative Asset Management where he was involved in all aspects of hedge fund risk management. He was also responsible for the selection of quantitative and systematic hedge funds. Christopher joined Blackstone after four years at Measurisk, a risk measurement vendor that was acquired by MSCI in 2010. At Measurisk, he was managing director responsible for the development and operation of the core risk factory. Christopher has also been an adjunct professor in the School of International and Public Affairs (SIPA) at Columbia University.

Christopher received a Ph.D. in theoretical physics from Cornell University and his B.Sc. (summa cum laude) from McMaster University in Canada. He has worked as a risk professional for 17 years.

**Christopher Schindler, CFA**



Chris Schindler was responsible for a variety of roles during his 18 years at Ontario Teachers' Pension Plan. He started in the Research and Economics team where he worked on the Asset Liability Model before transitioning to the asset management side of the firm as a founding member of the newly formed Tactical Asset Allocation group.

Over the next 12 years, he was responsible for researching and managing a wide variety of systematic programs as head of the Global Systematic Investing group. Notable programs included an internal CTA, risk parity portfolio, alternative risk premium program, quantitative cash equities and the enhanced beta strategy, all of which were launched between 2005 and 2007, as well as a large number of pure alpha strategies (models not highly correlated to traditional alternative risk premiums). He and his team were also responsible for evaluating and hiring external managers in the systematic space.

In 2016 Chris joined the newly formed Portfolio Construction Group as head of Asset Allocation and Portfolio Management, where he was responsible for making recommendations to the CIO on Total Fund asset allocation decisions, including risk factor balance, asset class composition and weightings, FX hedging policy, tail mitigation strategies and constrained resource allocation. As of September 2018, Chris is taking some time to recharge his batteries before considering his next role.

# FACULTY BIOGRAPHIES

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



Mathieu St-Jean is an innovative liquid capital markets entrepreneur who lives by the motto – “Active Management with a Purpose”.

Mathieu joined the CN Investment Division in 2001 where he occupied various functions within the Fund's non-ownership activities. He built the Absolute Return portfolio from scratch and successfully managed the team for 13 years. Under Mathieu's leadership, his team's roles were to elaborate and, most importantly, execute the Pension Fund's strategies to generate excess returns in a concentrated portfolio of external partnerships (hedge funds) and internalized quantitative risk premia strategies. Mathieu also actively participated in the Pension Fund's core tactical policy allocation decisions, bringing a unique set of experiences regarding strategy implementation and execution.

A high energy and goal-driven professional, Mathieu approaches each business challenge with a natural talent for creative problem-solving. He is a measured risk-taker driving consistent bottom-line improvements and returns.

Mathieu has the ability to build relationships and trust with people, and then broker the relationships to make connections between individuals; he creates partnerships and the forward momentum necessary to “get things done”. Mathieu possesses strong macro analytical skills combined with a unique experience set which compounds capital markets innovation, in-depth knowledge of hedge funds and risk management, as well as a broad understanding of corporations' needs in managing debt and pension plan liabilities.

Mathieu is a manager who empowers others to succeed. He hires talented and capable people and provides the environment and motivation to help them succeed.

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



Darren Wolf is a Senior Investment Manager and is the Head of Hedge Fund Solutions, Americas. Darren joined Aberdeen via the acquisition of Arden Asset Management LLC in 2015 where he was the Director of Research and a member of Arden's Investment Committee. At Arden, Darren was responsible for managing the day-to-day research activities of the firm. Previously, he was on the Investment Committee and the Head of Research at Robeco-Sage Investment Management, where he joined as a member of the investment team in 2001.

Darren is a graduate of Yeshiva University's Sy Syms School of Business where he studied Finance and advanced work in Management Information Systems. He is a CFA charterholder and a member of the New York Society of Security Analysts (NYSSA).

# FACULTY BIOGRAPHIES

## **Eric Wong**

*Director*

TCG Capital (SFO), Hong Kong



Eric Wong established TCG in 2003 as an asset management and financial advisory firm focused on investments with superior risk adjusted returns that are uncorrelated to major asset classes and advising family office and corporate clients. TCG's Celera division was formed in 2012 to consolidate the financial and technology sector business of TCG and its Vauban division has been engaged in real assets financing since 2011.

Prior to TCG, Mr. Wong was involved with his family's chemicals and electronics interests in Greater China which date back to 1918 in Shanghai, 1950 in Hong Kong and 1970 in Taiwan. He holds an M.S. in Biotechnology from the Kellogg Center for Biotechnology at Northwestern University, a B.A. in Molecular Biology from Pomona College and is FRM certified. Mr. Wong is also registered with the U.S. CFTC as the principal of a CTA/CPO and IB.

## **Srikanya Yathip, PhD**

*Deputy Secretary General*

Government Pension Fund of Thailand



Prior to joining GPF, Dr. Srikanya spent more than 10 years studying and working in Japan and the United Kingdom. Upon returning to home country, she spent most of her time working in a well-recognized Japanese advertising agency and finished her advertising career as Managing Director and Regional Strategy Director, the only Thai woman ever been in that position. She is very much well-known in Thai advertising and academic world as she published many books on consumer behaviors, consumer research, marketing and branding. Some of them are in English and some are being used as a must-read book for advertising students in many universities.

Upon joining GPF, Dr. Srikanya was assigned to play a key role in developing and communicating member investment choices, including life-path choice to GPF's plan members. She is very active in applying mathematical simulation models for communication. Those include retirement adequacy model, contribution simulation model and investment choice simulation model.

Dr. Srikanya also developed various kinds of investment games helping plan members to understand GPF's operations including SAA, asset risk-return, business, investment cycle and etc. Currently she is working on using communication technology to personalize plan member communication.

# MEMBER DIRECTORY

*The diversity, drive, experience, and resources of our members is what makes CAASA happen. The CAASA staff literally work all day to keep up with their ideas for advocacy and service offering initiatives; events of all sizes, on all topics, in many cities across Canada and elsewhere; and creating an environment where they can support each other and the industry at large.*

Thank you!



# PHOTO GALLERY



# PHOTO GALLERY





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# ATTENDEE COMPANIES

## Investors & Allocators

Abaris Capital Advisors, LLC (SFO)  
Abu Dhabi Investment Council  
Aberdeen Asset Management  
Air Canada Pension Investments  
Alberta Teachers' Retirement Fund  
Alignvest  
BIMCOR Inc.  
BlackRock  
Bodhi Research Group  
British Columbia Investment  
Management Corporation  
Bull Wealth  
Bureau de la retraite CPEGQ  
Caisse de dépôt et placement du  
Québec  
Canada Overseas Investments  
Limited  
CN Investment Division  
Colonial House Capital (SFO)  
Cornerstone Group (SFO)  
CPP Investment Board  
First Abu Dhabi Bank  
GM Asset Management  
Government Pension Fund Thailand  
Gryphon Capital Management (SFO)  
Helmsley Charitable Trust  
Horizon Capital Holdings (SFO)  
Hydro Québec  
Kruger Inc.  
Levine Management Services Limited  
(SFO)  
Lux Capital Corporation (SFO)  
Manulife  
Morgan Stanley  
National Bank of Canada  
Northland Wealth Management  
Ontario Teachers' Pension Plan  
Palomino Capital Corp. (SFO)  
Pandion Investments Ltd (SFO)  
Pavilion Advisory Group Ltd  
Pepperdine University

Prime Quadrant LP  
PSP Investments  
Richardson GMP Limited  
Richardson GMP Private Family  
Office  
TCG Capital (SFO)  
Wells Fargo  
The World Bank Pension Plan

## Asset Managers

3iQ Corp.  
Algonquin Capital  
Alignvest Capital Management  
Aspect Capital Limited  
Axonic Capital  
BlackRock Canada  
Bridging Finance  
CI Asset Management  
Crabel Capital Management  
Crystalline Management Inc.  
Dalton Strategic Partners  
La Financière Constance Inc.  
Formula Growth Limited  
FORT Investment Management  
Galileo Global Equity Advisors Inc.  
Horizons ETFs  
IBV Capital  
Lawrence Park Asset Management  
LionGuard Capital Management  
Lyxor Asset Management  
Mackenzie Investments  
Morex Capital  
National Bank Financial  
Neighbourhood Holdings  
Next Edge Capital Corp.  
Northstar Trading  
Optimum Asset Management  
Pilot House Capital  
Plus Plus Capital Management  
RJ O'Brien Fund Management  
Russell Investments  
SCT Capital Management

Slate Securities  
Trez Capital  
Trigon Investment Advisors  
Yield Solutions SA  
YTM Asset Management Ltd.

## Service Providers

Association of Asian American  
Investment Managers (AAAIM)  
Allocator  
Apex Fund Services  
Battea Class Action Services  
BMO Capital Markets  
Canadian Derivatives Institute  
Capital Markets Outlook Group, Inc.  
Capitalize for Kids  
Castle Hall Diligence  
CIBC Mellon  
CIBC Prime Services  
Citibank  
Coach House Partners  
Federal Reserve Bank of Chicago  
Fundata Canada  
GlobeTax  
Goldman Communications  
Innocap  
Instinet Canada Ltd.  
Johns Hopkins Carey School of  
Business  
MaplesFS  
McGill University  
McMillan LLP  
MLG Blockchain  
RBC Investor & Treasury Services  
Scotiabank Global Banking &  
Markets  
SGGG Fund Services Inc.  
Sigma Analysis & Management  
Swedish Financial Authority  
TD Securities  
TMX Group  
Torys LLP

*For more information on CAASA membership, initiatives, and events, please contact:*

**James Burron, CAIA**

*President*

[james@caasa.ca](mailto:james@caasa.ca)

(647) 525-5174

**Caroline Chow**

*Vice President*

[caroline@caasa.ca](mailto:caroline@caasa.ca)

(647) 953-0737