

CAASA Annual Conference 2022

Presented by: the Canadian Association of Alternative Strategies & Assets

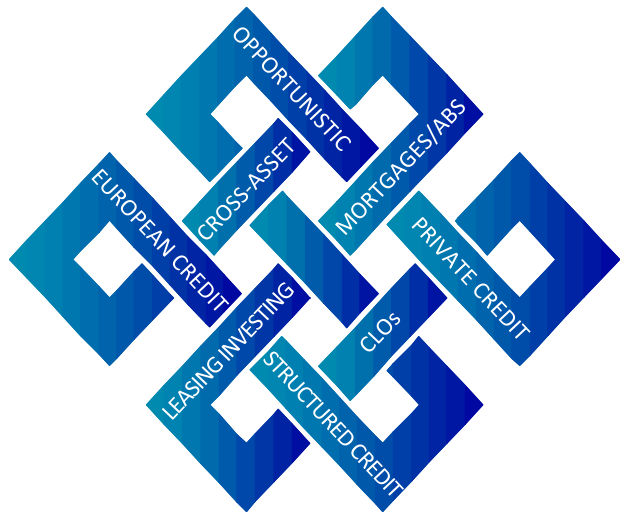


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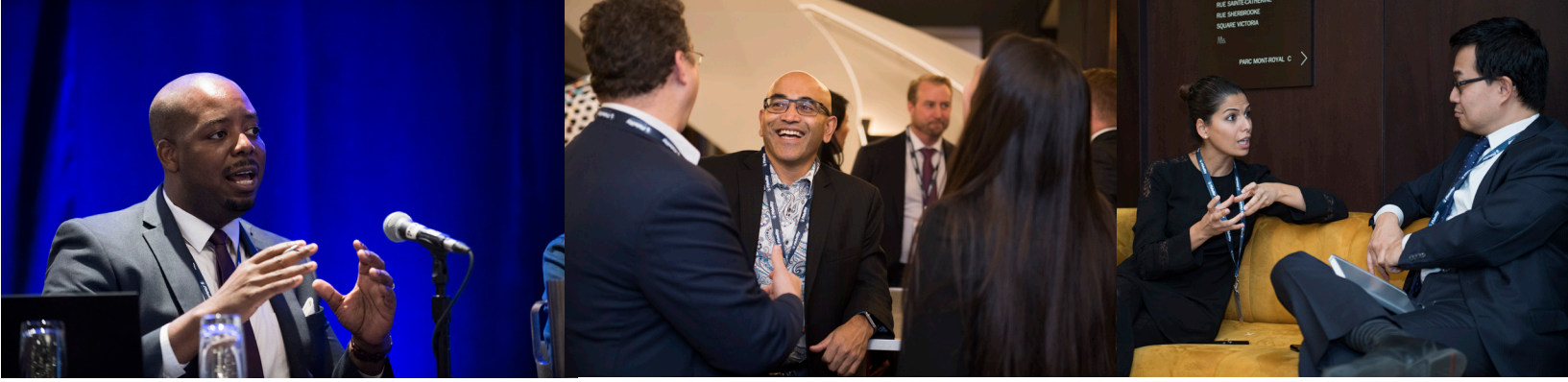
FORGING INVESTOR PARTNERSHIPS IN ALTERNATIVE CREDIT



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Napier Park is a \$13.7bn independent alternative asset management firm focused on investment opportunities in alternative credit. Strategies range from credit funds covering all major US and European markets with AUM of \$5.4bn, a CLO platform with \$6.6bn under management, to Private Equity and Leasing strategies managing \$1.8bn of capital. The senior team have spent over ten years developing the firm to take advantage of the post-crisis world of intermittent liquidity and volatility driven by regulatory change. Investors look to Napier Park for uniquely-packaged credit exposures that offer an attractive absolute return while structurally limiting downside risk.



WELCOME TO OUR IN-DEPTH LOOK INTO ALL THINGS ALTERNATIVE

The CAASA Annual Conference brings together speakers and participants from public and private pension plans, sovereign wealth funds, foundations & endowments, single and multi-family offices, investment dealers, Canadian and global investment management houses, and affiliated service providers. Panels and sponsored table talks sessions will focus on key issues facing investors worldwide including structuring, legal & tax issues, IT and operational areas, and investments - including: hedge funds, CTAs, private equity, private lending, real estate, infrastructure, and crypto-assets/blockchain-related investments. All content is subject to Chatham House Rule.

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For more, listen to the CIBC Mellon Industry Perspectives podcast episode, **Private Markets: Trends and Themes in the Current Environment**



<https://anchor.fm/cibcmellonperspectives>

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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 2019. **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.

Founders receive exposure via our member directory, participating in our various Founders' Pitch Competitions, speaking on panels, taking part in podcasts, and being involved in a very active network.

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.

Read more at caasa.ca - or contact us at +1 (647) 953-0737 or caroline@caasa.ca

CAASA ANNUAL CONFERENCE - 2022 | 5

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Again. Now more than ever,
leadership will be about agility,
enabled by the RIGHT tech.



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Visit **Clearing.Fidelity.ca/CAASA**
to download our eBook for wealth management pros – and see how Fidelity Clearing Canada innovates to drive YOUR success.



FORMATS FOR THE DAYS

A PLETHORA OF WAYS TO LEARN AND INTERACT

TÊTE-À-TÊTE MEETINGS

This is your opportunity to schedule one-on-one meetings with any conference delegate. All matching MUST be completed by end of day on Monday, November 15th to ensure the scheduling software has time to confirm the meetings and each one is served up to you at the right time.

You can schedule as few or as many (up to 43, 20-minute meetings over the 4 days): each day November 16th, 17th, and 18th as well as all day (8am - 6pm) on November 19th. Over the years we received feedback that these are possibly the best part of our conferences as it gives folks an opportunity to connect away from the scheduled panels and meal times and really drill down into their respective interests. The software automatically suggests times that are mutually convenient for both parties.

Anyone can book a meeting with any other delegate. Please decline meetings that you might not be interested in or able to commit too - then the other party can invite another to chat. And if you are interested, you're free to connect via our messenger or ask for their email (we DO NOT release delegate contact information, so you'll have to ask for it or send yours along to them and await a response).

All meetings will be scheduled via the CAASA All-in-One Virtual Platform. Meetings must be completed by noon on Monday, November 15th to ensure entry into the virtual room.

TABLE TALKS

We do not sell paid-for speaking spots, preferring delegates to choose when they might like to hear from sponsors. Table Talks are 20-minute sessions where anywhere from 2 to 30 delegates can get a briefing on a topic and participate in an interactive discussion. As with all of our events, we refrain from pay-to-play and draw all speakers from membership and prefer audiences to opt-in to more niche discussions, as will be delivered at the Table Talks.

Attendees can choose up to three sessions out of each of the many offered on November 16 & 17. **Titles/topics of each session will be published on the CAASA All-in-One Virtual Platform, also where attendees will register for their desired sessions. This must be completed by noon on Monday, November 15th to ensure entry into the virtual room.**

TUESDAY, NOVEMBER 16TH

8:00 AM	<i>Tête-à-tête meetings (2 x 20-minute meetings)</i>
8:40 AM	Platform & Curriculum Overview Ranjan Bhaduri , Bodhi Research Group, James Burron , CAASA
8:50 AM	The Private Equity and Real Assets Conundrum? Opportunities, Demand, Dry Powder, and Frothy Valuations Omeir Jilani , National Bank of Abu Dhabi (moderator), Koblavi Fiagbedzi , CBC Pension Fund, Matthew Smagacz , State of Wyoming, Andrew Garrett , Investment Management Company of Ontario, Pierre Barber , Canadian Medical Protective Fund <i>Many pensions and sovereign wealth funds are increasing their allocations to the private markets and real assets. Some view these areas as already frothy. With increased demand, dry powder, and frothy valuations, and potentially increased opportunities, there is hardly consensus as how best to proceed. This expert panel tries to disentangle the situation.</i>
10:00 AM	Portfolio Tilts Using Views on Macroeconomic Regimes Marco Salerno , Rotman School of Management, Jacky Lee , Healthcare of Ontario Pension Plan, Dr. Redouane Elkamhi , University of Toronto <i>Long-term investors rebalance their portfolios given their views on the investment landscape. Portfolio tilting is often implemented using investors' views on point estimates of asset expected returns which are notoriously difficult to estimate and lead to unstable portfolio weights. The techniques presented avoid such shortcomings by providing a methodology that incorporates views on the likelihood of economic regimes (e.g., growth and inflation). Using data on equities, bonds and commodities, they show - both in simulation and empirically - that our approach generates stable portfolio weights and a performance that is minimally affected by forecast errors. This lecture is based on a new research paper by the three speakers and is an exciting development for applications to portfolio management and tactical tilting.</i>
10:20 AM	Sustainable Investing, Impact Investing, and Responsible Investing Dr. Ranjan Bhaduri , Bodhi Research Group (moderator), Lindsay Saldanha , OPTrust, Sarah Takaki , Healthcare of Ontario Pension Plan, Akobe Sandy , Robert Wood Johnson Foundation, Redon Gallani , CPP Investments, Dr. Des Saraph , Stanford University <i>Leading practitioners share insights into ESG investing, ESG research, integration, and engagement. This session includes examples that put capital to work across asset classes in innovative areas which long-term sustainability, starting with opportunities stemming from climate change. The discussion also includes examples of impact capital to advance championing solutions that further opportunities for equitable health and well-being. Finally, the relationship between companies' public disclosure and ESG policies is examined - which is current joint research between one of the speakers and Professors at Stanford and Yale.</i>
11:20 AM	<i>Mini-break</i>

TUESDAY, NOVEMBER 16TH

11:30 PM	<p>Alpha Opportunities: Best Strategy Ideas for 2022 + Due Diligence Insights James Burron, CAASA, Jane Segal, Healthcare of Ontario Pension Plan, Christophe L'Ahelec, University Pension Plan</p> <p>Two seasoned professionals who lead the external manager program for their respective firms share their ideas about different hedge fund strategies under the current economic landscape and into 2022. What is top-of-mind? What are the priorities? What do they look for in managers? Due diligence insights and leading best practices are also discussed.</p>
12:15 PM	<p>Cryptocurrencies and Digital Assets: Market structure, risks, and opportunities Dr. Keith Black, FDP Institute</p> <p>This is a no-nonsense, self-contained 30-minute presentation where Dr. Keith Black, a gifted educator, walks the viewer through the fundamental concepts of cryptocurrency in a practical pedestrian way. Blockchain, distributed ledger, what is cryptocurrency, security (the difference between crypto-exchanges and wallets, digital currencies, tokens, proof of stake vs proof of work, Stable coins, decentralized finance, and asset allocation are all covered.</p>
12:45 PM	Break
1:00 PM	<p>Keynote CAASA Chat with Physics Nobel Laureate Donna Strickland Professor Donna Strickland, University of Waterloo, & Dr. Davide Sabatini, Bodhi Research Group</p> <p>What does it feel like to win a Nobel Prize in Physics? This, along with many other questions will be answered University of Waterloo Professor Donna Strickland won the Nobel Prize in Physics in 2018 for developing “Chirped Pulse Amplification” which allowed for several applications of lasers, including laser surgery and laser-based cameras. Professor Strickland was only the third female to win this coveted prize, with her predecessor being more than fifty years earlier. This CAASA Chat, hosted by Dr. Davide Sabatini, will also allow for questions from the audience for the brilliant Professor Strickland.</p>
1:45 PM	Break
2:00 PM	<p>The Coming Inflation Regime and What it can Mean for Asset Allocation Dr. Millan Mulraine, Ontario Teachers’ Pension Plan & Robert Lavigne, Ontario Municipal Employees’ Retirement System</p> <p>Two eminent Chief Economists will spar on what the ramifications on asset allocation may be for the coming inflation regime.</p>
3:00 PM	<p>Digital Assets: The Regulatory and Investment Outlook for Alternative Managers Jennifer Han, Managed Funds Association, Cameron Boyce, BCI, & Megan Vesely, Ontario Municipal Employees’ Retirement System</p> <p>This discussion will be focused on the recent publication of the President’s Working Group’s report on Stablecoins.</p>

TUESDAY, NOVEMBER 16TH

	<p>Table Talks – 3 x 20-minute sessions over one hour</p> <div>     </div>
3:30 PM	
4:30 PM	Tête-à-tête meetings (5 x 20-minute meetings)
6:00 PM	End of Day 1 Program



CANADIAN
ASSOCIATION OF
ALTERNATIVE
STRATEGIES
& ASSETS

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WEDNESDAY, NOVEMBER 17TH

8:00 AM	Tête-à-tête meetings (2 x 20-minute meetings)
8:50 AM	The Path Forward with External Manager Programs: Hurdles, Challenges and Opportunities Carlos Ferreira , Capital Governance Partners (moderator), Elena Boeva , Aflac Global Investors, Marco Vetrone , CPP Investments, Mark Hannoush , Ontario Teachers’ Pension Plan <i>Four talented industry veterans are featured on this panel. This discussion will include the impact of a post-pandemic/endemic Covid environment on institutional investors’ external manager programs. Topics to be discussed will include the channels used to source managers, the nature of due diligence and structures used to invest, as well as return-to-office work models. As the pandemic has increased sensitivity to ESG issues, the panel will also discuss its approach to engaging with external managers on these issues.</i>
9:45 AM	Private Equity - Exit Strategies Dr. Keith Black , FDP Institute <i>Ascertaining whether a private business is well-run, has a fair valuation, and is going to be successful are necessary before making a private equity investment. However, it is not sufficient as one also needs to clearly understand the potential exit strategies. This NowTalk delves into the different types of exit strategies and comparing their respective advantages and disadvantages. IPOs, SPACs, mergers, secondary buyouts and direct listings are all examined in this critically important educational session.</i>
10:15 AM	Emerging Managers - First Mover Advantage Leia Levand , Innocap Investment Management (moderator), Carlos Ferreira , Capital Governance Partners, Panayiotis Lambropoulos , Employees Retirement System of Texas, Kirk Sims , Teachers Retirement System of Texas, Wei Liu , Clocktower Group <i>Innovative ways to access emerging managers. Insights about the emerging managers space in China and how does one access it? What are the most common mistakes that emerging managers make? What are institutional investors looking for in emerging managers? The importance of governance and managed accounts when investing in emerging managers. This panel of professionally diverse experts will be chalk-full of insights and ideas!</i>
11:00 AM	Mini-break
11:15 AM	
2:45 PM	

11:15 AM

Table Talks – 3 x 20-minute sessions over one hour (con’t)

CAASA Annual Conference Table Talk
You can beat Equities with lower vol and little correlation
Michael Micko
Partner, Head of European Credit
November 17th, 2021
www.caasa.ca

NAPIERPARK
GLOBAL CAPITAL

CAASA Annual Conference Table Talk
The 5 bps Difference
Jackson Lin
Head of NAVex Traded Funds and Mutual Funds
November 17th, 2021
www.caasa.ca

TMX

CAASA Annual Conference Table Talk
Session 1 & 3: How to Trade Cryptocurrencies
Session 2: Regulation of Cryptocurrencies
Torstein Braaten
Head of Regulatory Affairs & Chief Compliance Officer
November 17th, 2021
www.caasa.ca

BITBUY

CAASA Annual Conference Table Talk
Hedging Inflation by Investing in the Everyday
Jason Jogla
Chief Investment Officer
November 17th, 2021
www.caasa.ca

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CAASA Annual Conference Table Talk
The Animal Kingdom and Predicting Manager Drawdowns
Kapil Rastogi
CEO & Managing Partner
November 17th, 2021
www.caasa.ca

PLUS PLUS
capital management

12:15 PM

Keynote NowTalk - Jellybeans: Coping During Residential School

Dr. Elder Shirley Ida Eliza Williams

This session authentically relates to the “S” in ESG. Historically, Canada’s residential school system treated Indigenous children deplorably by removing them from their families, depriving them of their ancestral languages, systematically trying to eradicate their culture, exposing many of them to physical and sexual abuse, and in some cases murder! As a society, to learn from our mistakes and heal properly, it is important to listen, have empathy, and educate ourselves. Dr. Elder Shirley Ida Eliza Williams nee Pheasant (Neganigwane) is a member of the Bird Clan of the Ojibway and Odawa First Nations of Canada. She was born and raised at Wikwemikong Unceded Territory on Manitoulin Island. A survivor of Canada’s Residential School system, Dr. Elder Williams is very accomplished, distinguished, and a gifted educator who has made a very positive impact (please read her bio!). She will share her experience and wisdom in this powerful talk. We are fortunate to have her participate.

1:00 PM

1:30 PM

Portfolio Perspectives and Innovations

Ryan Abrams, Exelon Corporation Pension (moderator), Andy Greene, Toronto Transit Commission Pension Plan, Kevin Zhu, OPTrust, Wayne Kozun, Forthlane Partners
Four heavy hitters share their thoughts on portfolio construction. Moreover, innovations different investors are exploring to deal with the challenging investing environment and to improve overall portfolio resilience are examined.

2:15 PM

Treasury Desk Alpha - liquidity management, cash management, & collateralization

Rob Goobie, Healthcare of Ontario Pension Plan, Claire Thornton, AustraliaSuper, Michael Stamm, State of Wisconsin Investment Board
The Global Peer Financing Association (GPFA), which was founded by CalPERS, HOOPP, OPERS, and SWIB in 2020, has grown to 20 global beneficial owner members representing nearly 9 trillion dollars in assets! The GPFA was awarded Partnership of the Year at the Institutional Investor’s Allocators’ Choice Awards in 2021. This session will share how some leading institutions are extracting treasury desk alpha via superior liquidity, cash, & collateral management.

Nutrition in Today’s Hectic World

CAASA Annual Conference Table Talk
Breaking Down Bonds
Phil Mesman
Head of Fixed Income
November 17th, 2021
www.caasa.ca

PICTON
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Asset Management

rs” where 30 leaders gave their stories and message was simple yet profound – take care of if you were told that you only get one car for the rest of your life, then it would be and mind and is this car! In this essential session Chow of Happy Health gives practical solutions in an increasingly complex world. Getting nutritious health, happiness, energy and productivity!

CAASA Annual Conference Table Talk
Demographic-driven Alternative Real Assets Investing
Jenna Sheehan
Senior Managing Director
Jonathan Turnbull
Managing Director
November 17th, 2021
www.caasa.ca

CAASA Annual Conference Table Talk
Staking Cryptocurrencies:
The Eye of the Tiger: The Transformational Impact of AI on Long/Short Strategies
Srikanth Iyer
Head, I³ Investments™, Guardian Capital LP
November 17, 2021
www.caasa.ca

GUARDIAN CAPITAL

Four heavy different investors are exploring to deal with improve overall portfolio resilience are examined.

CAASA Annual Conference Table Talk
The State of Systematic Investing
Senthil Sundaram
Chief Investment Officer
Jeffrey Applebaum
Chief Executive Officer
November 17th, 2021
www.caasa.ca

KULA

2:45 PM

Table Talks – 3 x 20-minute sessions over one hour

4:00 PM

Tête-à-tête meetings (3 x 20-minute meetings)



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Bitbuy Technologies Inc. is a Canadian owned and operated cryptocurrency company, registered with FINTRAC as a Money Services Business under the Virtual Asset Service Provider category. Bitbuy was founded in 2016 and is currently one of Canada's largest cryptocurrency platforms by trading volume. Bitbuy offers crypto trading services to beginners, advanced traders, and corporations.



A HISTORY OF SUCCESS and a Culture of Innovation

Harrison Street is a leading investment management firm exclusively focused on alternative real assets in North America and Europe. Since 2005, the firm has invested nearly \$47 billion in demographic-driven assets including senior housing, student housing, healthcare delivery, life sciences and storage real estate as well as social and utility infrastructure.



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THURSDAY, NOVEMBER 18TH

8:00 AM	<i>Tête-à-tête meetings (2 x 20-minute meetings)</i>
8:50 AM	Opportunities in Times of Uncertainty Brian Broadway Gryphon Capital (moderator), Kalina Berova , British Columbia Investment Management Corporation, Joe Tolen , Indiana Public Retirement System, Cédric Fontanille , Unigestion, Elena Manola-Bonthond , CERN Pension Plan <i>As the world transitions out of the global pandemic, there seems to be even more uncertainty in the economy ahead. This group of talented practitioners share their ideas and insights on a variety of portfolio matters that include manager research, different strategies, investment mandates, and cross asset solutions.</i>
9:45 AM	Factor Investing using Capital Market Assumptions & Factor-targeted Asset Allocation Marco Salerno , Rotman School of Management, Jacky Lee , Healthcare of Ontario Pension Plan, Dr. Redouane Elkamhi , University of Toronto <i>This session is based on new research which has been accepted for publication in 2022 in the Journal of Portfolio Management. The presenters introduce practical techniques to obtain a set of implied factor risk premia that are statistically stable. To translate factor exposures into asset weights, they propose an asset allocation methodology that targets such stable factor exposures. This “reverse-optimization” approach seems to lead to better results. This session will be of special interest to those who are involved in portfolio construction, asset allocation, factorization, research, and building trading models that are factor-based.</i>
10:30 AM	Quant - On the Edge of Change? Mee Warren , Bodhi Research Group (moderator), Dr. Anne-Sophie van Royen , Caisse de dépôt et placement du Québec, Dr. Robin Lundgren , Fjärde AP-fonden (AP4), Dr. Wagner Dada , CPP Investments <i>This group of elite quant experts discuss some of the most interesting ideas in the quantitative and systematic trading space today.</i>
11:15 AM	<i>Break</i>
11:30 AM	The Portfolio of the Future Bill Kelly & John Bowman , CAIA Association <i>CAIA will be releasing their new curriculum in 2022 which has been carefully adjusted to include some of the global industry trends that they are privy to seeing. This NowTalk will look ahead and highlight how the portfolio of the future will be broadly diversified, have more exposure to the private markets, rooted in a fiduciary mindset, have ESG embedded into its investments, and be gaining operational alpha. This exciting session will also glimpse into some of the adjustments of the CAIA curriculum.</i>
12:00 PM	The Global Hunt for Alpha Jim Geoghegan formerly CPP investments (moderator), Brandon Gill New , OPTrust, Kunjal Shah , Lyxor Asset Management, Yasir Mallick , UBC Investment Management Trust <i>The name of the game remains alpha, and this session gets to the heart of the matter – where to find it.</i>

THURSDAY, NOVEMBER 18TH

12:45 PM	Keynote CAASA Chat with Olympic Gold Medalist & World Champion Laura Fortino Interviewed by: Confidy Kong , Bodhi Research Group <i>This riveting Keynote CAASA Chat, hosted by Confidy Kong, goes into the mind of one of the most accomplished women in ice hockey – Laura Fortino! Laura will share some of her experiences and stories, and along the way the audience will learn valuable insights about successful teamwork, how to be a good teammate, the psychology of performing under pressure, resiliency, work ethic, and the difference between success and surviving success.</i>
1:20 PM	Tête-à-tête meetings (14 x 20-minute meetings)
6:00 PM	End of Day 3 Program

THURSDAY, NOVEMBER 18TH

8:00 AM	Tête-à-tête meetings (2 x 20-minute meetings)
8:50 AM	Opportunities in Times of Uncertainty Brian Broadway Gryphon Capital (moderator), Kalina Berova , British Columbia Investment Management Corporation, Joe Tolen , Indiana Public Retirement System, Cédric Fontanille , Unigestion, Elena Manola-Bonthond , CERN Pension Plan
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1:20 PM	Tête-à-tête meetings (14 x 20-minute meetings)
6:00 PM	End of Day 3 Program

FRIDAY, NOVEMBER 19TH

8:00 AM	Tête-à-tête meetings (24 x 20-minute meetings)
6:00 PM	End of Day 4 Program

FRIDAY, NOVEMBER 19TH

8:00 AM	Tête-à-tête meetings (24 x 20-minute meetings)
6:00 PM	End of Day 4 Program

CAASA ANNUAL CONFERENCE 2022 - MONTRÉAL
 Tuesday, November 1 - Thursday, November 3
Attendees from around the world, tête-à-tête sessions for all Table Talks for niche topics
 Limited capacity - Investor delegates: 40%+ of ~250 overall



CAASA ANNUAL CONFERENCE 2022 - MONTRÉAL
 Tuesday, November 1 - Thursday, November 3
Attendees from around the world, tête-à-tête sessions for all Table Talks for niche topics
 Limited capacity - Investor delegates: 40%+ of ~250 overall





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HIGHLIGHTED MEMBERSHIP CATEGORY

GLOBAL PARTNER

As we continue to innovate in an effort to bring more value to members than ever before, we added an additional exposure category for select members: Global Partner.



As a Global Partner, **Napier Park Global Capital**, is featured prominently at three of our signature conferences in 2021.

As is our tradition, we treat all members equally for our speaking opportunities (191 in 2019 and 470 in 2020, and ~600 in 2021) and Global Partners are afforded the same propensity to speak on and moderate panels and participate in podcasts.

Any CAASA member this is interested in becoming a Global Partner should contact the CAASA office. More information can also be found in our **Planning 2022** document.

(START-UP) FOUNDER

We have had a great deal of interest from start-up founders to be involved with our events and initiatives over the last few months - especially as we are active in the family office / angel network and venture capital funds.

To this end, we have created a Founder category to cater to this type of member. We will also feature Founder members on our panels and podcasts and organize special events for them to connect with funding sources and source best practices and great ideas from peers and others.

The intent is to work with true start-ups and give them access to great content and connections and CAASA reserves the right to require certain companies that might be better categorized as managers or service providers - especially if they might be considered mature or with substantial backing - to be so categorized and pay the relevant fee.



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CONFERENCE POLICIES

PRIVACY & SECURITY

Typically, we do not release the names of individuals attending CAASA events - including to sponsors and speakers at events - although we may disclose the employers of attendees, except for those working at single family offices which are redacted. For this gathering, of course, all delegates have access to the individuals' names and employers for the purpose of scheduling meetings and booking seats at Table Talks. However, **we never release the email addresses or phone numbers of attendees**; asking instead that folks reach out via the mobile app / web portal or other means such as corporate websites or services such as LinkedIn. We can pass on contact requests to another party, without any guarantee of a response.

To ensure the security of information and views expressed during the summit panels and other sessions, we use a scheduling platform that integrates pre-recorded and live video so that all attendees can easily connect during the tête-à-tête sessions, Table Talks, and plenary times. Since attendees will be identified as their login name for each session, **if we see duplicate names or believe another person is using a delegate's login, we will terminate transmission and investigate** - and ask attendees to let us know if they see something suspicious.

All tête-à-têtes and Table Talks will not be recordable via the site and all plenary sessions will only be broadcast live. Recordings of any of the proceedings will not be released post-event in order to keep the live-feel of an in-person event and ensure that potentially sensitive information inadvertently communicated does not go further. **All of our sessions are strictly Chatham House Rule** and we ask all delegates to refrain from using screenshots and other archival methods as well as not tweeting or using other social media concerning any of the speakers, topics, or information communicated. Any communication should be broad and general and have absolutely no attribution of any notions to any speaker. If one wishes to use social media about the Family Office Summit generally, **our preferred hashtag is #CAC2021.**

Figment

Institutional grade staking for your investment portfolio.

Figment has built an advanced blockchain platform by applying 30+ years of real world experience. Trusted by over 110+ institutions, we support over 45+ protocols which form the backbone of Web 3, decentralized finance, and stable financial returns.

SPECIAL SPEAKERS

ELDER & PROFESSOR SHIRLEY WILLIAMS/MIGIZI OW-KWE PROFESSOR EMERITA TRENT UNIVERSITY, CHANIE WENJACK SCHOOL FOR INDIGENOUS STUDIES

Elder Williams is Midewiwin and a member of the Bird Clan from the Wikwemikong Unceded Territory on Manitoulin Island. She credits her parents and Elders for teaching her the language and knowledge of her people, motivating her to teach the language and giving her the framework upon which to do so. A survivor of Canada's residential school system, Elder Williams vowed to always make learning inspirational and fun for her students.



Identified by former Governor General Adrienne Clarkson as a Role Model for Survivors, Elder Williams is Professor Emerita at Trent University in Peterborough, Ontario, where she has taught and researched the Anishinaabe language since 1986. She is the only Indigenous person in Canada to achieve the rank of full Professor as a Dual Traditional Scholar, recognizing her traditional Indigenous knowledge, as well as her outstanding research and publication record.

Elder Williams is a Student Cultural Advisor at the University of Ontario Institute of Technology and at Durham College. She also contributes as an Elder at Trent University and Sir Sandford Fleming College's campuses in Peterborough and Lindsay. She continues to design and deliver language and cultural knowledge courses.

Elder Williams has published important Anishinaabemowin-language teaching resources on topics ranging from animals to hockey to treaties through her own publishing firm, Neganigwane Co. She contributes simultaneous translation services for various organizations including the Ontario Ministry of Education, Indigenous and Northern Affairs Canada, Heritage Canada and the Union of Ontario Indians. She advises the Chiefs of Ontario and Aboriginal Physicians of Canada on health programming.

Her work has resulted in significant service delivery changes in major regional health-care centres in Sudbury and most recently, Toronto General Hospital.

As an early advocate of computer technology as a teaching tool, one of Elder Williams' first significant publications was a language CD-ROM using hockey as a platform to engage Elders and youth in learning the Ojibwe language and sharing intergenerational knowledge.

In 2016, she received the Canadian Union of Public Employees Award for Excellence in Teaching, confirming the integral role Elders play in the learning environment of universities.

A lifelong learner, she is currently working towards her second-level Midewiwin degree. She holds a Bachelor of Arts degree in Indigenous Studies from Trent University, a Native Language Instructors diploma from Lakehead University, a Certificate in Curriculum Development from the University of Oklahoma and a Master in Environmental Studies degree from York University.

Gchi miigwech, Elder Shirley Williams, for all you do for your community.

SPECIAL SPEAKERS

PROFESSOR DONNA STRICKLAND NOBEL LAUREATE, PHYSICS & PROFESSOR UNIVERSITY OF WATERLOO

Donna Strickland is a professor in the Department of Physics and Astronomy at the University of Waterloo and is one of the recipients of the Nobel Prize in Physics 2018 for developing chirped pulse amplification with Gérard Mourou, her PhD supervisor at the time. They published this Nobel-winning research in 1985 when Strickland was a PhD student at the University of Rochester.



Strickland earned a B.Eng. from McMaster University and a PhD in optics from the University of Rochester. Strickland was a research associate at the National Research Council Canada, a physicist at Lawrence Livermore National Laboratory and a member of technical staff at Princeton University. In 1997, she joined the University of Waterloo, where her ultrafast laser group develops high-intensity laser systems for nonlinear optics investigations.

Strickland served as the president of the Optical Society (OSA) in 2013 and is a fellow of OSA, SPIE, the Royal Society of Canada and the Royal Society. She is an honorary fellow of the Canadian Academy of Engineering and the Institute of Physics and an international member of the US National Academy of Science. Strickland was named a Companion of the Order of Canada.

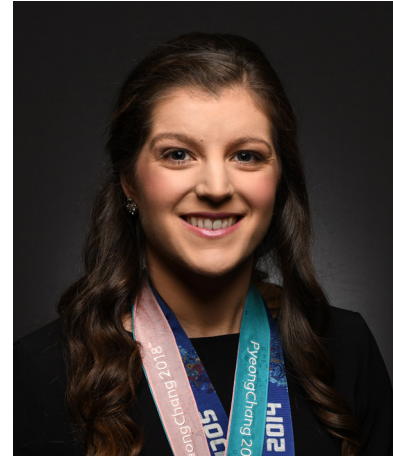
SPECIAL SPEAKERS

LAURA FORTINO

OLYMPIC GOLD MEDALIST & WORLD CHAMPION - WOMEN'S HOCKEY HOCKEY CANADA & CANADIAN WOMEN'S HOCKEY LEAGUE

Laura Fortino has been wearing the maple leaf in international competitions since 2008. That year she won the first of two straight silver medals at the IIHF U-18 Women's World Championships. After several appearances with the national under-22 team, Fortino debut with the National Women's Team in 2011, which included a silver medal at the Four Nations Cup. She would make her world championship debut in 2012 as part of the gold medal-winning squad and returned to win world championship silver in 2013.

She made her Olympic debut at Sochi 2014, where she assisted on Marie-Philip Poulin's overtime winner that gave Canada its fourth straight gold medal in women's hockey. She then helped Canada win three straight silver medals at the world championships in 2015, 2016 and 2017 before winning Olympic silver at PyeongChang 2018. She was Canada's top-scoring defenceman at the 2016 Worlds with one goal and two assists.



Fortino played her collegiate hockey at Cornell University. During her freshman season in 2009-10 she led all NCAA defencemen in scoring and helped her team reach the national championship game before losing in triple overtime. Over each of the next two seasons, Fortino and Cornell would return to the NCAA Frozen Four while she was named a First Team All-American and a top-10 finalist for the Patty Kazmaier Award as the top female player in NCAA hockey. Fortino was selected first overall in the 2014 CWHL Draft by the Brampton Thunder and played in the inaugural CWHL All-Star Game as a rookie. In 2015-16 she was named CWHL Defenceman of the Year and was a finalist for the CWHL MVP Award after leading the league's defencemen in scoring.

Fortino is now exploring her Masters of Education to one day be an educator within the school board and is a player development coach for the Ontario Hockey League's Hamilton Bulldogs.

SPEAKER BIOGRAPHIES

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

SPEAKER BIOGRAPHIES

Ryan Abrams, CFA, FRM
Senior Portfolio Manager
Exelon Corporation



Ryan Abrams is Senior Portfolio Manager at Exelon Corporation. In this role, he supports developing investment strategy and asset allocation for Exelon's various investment trusts. He is also responsible for sourcing, implementing, and monitoring all of Exelon's public equity investments, as well as investments with hedge funds and other uncorrelated strategies. His areas of interest include alpha-beta separation, portable alpha, risk parity, risk-based asset allocation, and overlay strategies.

He earned his Master of Arts from the University of Texas at Austin, Bachelor of Arts from the University of Notre Dame, and holds the Chartered Financial Analyst (CFA) and Financial Risk Manager (FRM) designations.

Pierre Barber, CFA
Portfolio Manager, Private Assets
Canadian Medical Protective Fund



Pierre is a Portfolio Manager of Private Assets for the Canadian Medical Protective Association (CMPA). The CMPA is a not-for-profit association in Canada that protects Canadian physicians against malpractice suits and promotes safe medical care in Canada. Prior to joining the Private Assets team, Pierre helped manage the public assets at the CMPA. Before joining the CMPA, Pierre worked at MD Management. Pierre is a CFA charterholder and is a former Board member of the CFA Ottawa Society.

Pierre has an honours degree in Mathematics from McMaster University.

Kalina Berova, CFA
Portfolio Manager – Partnership Portfolio
British Columbia Investment Management Corporation (BCI)



Ms. Kalina Berova has over 18 years of investment and risk management industry experience. Currently, Kalina works as a Portfolio Manager in the Partnership Portfolio of BCI, responsible for investments across absolute return and long only strategies. With \$199.6 billion in assets under management, British Columbia Investment Management Corporation (BCI) invests on behalf of BC's public sector.

Previously, she was a visiting researcher at Bodhi Research Group, focusing on areas such as diligence of newly launched alternative investment firms, best co-Investment practices, alternative portfolio benchmarking, and etc. Prior to that, Kalina was part of the External Relationships Team at the New York office of OMERS, where she gained investment experience across a broad range of traditional and niche hedge fund strategies, long-only funds, custom alternative investment solutions, and private equity funds & co-investments.

Kalina began her career at the Ontario Teachers' Pension Plan in the Asset Mix and Risk Group, where she developed expertise in the areas of portfolio construction and risk management of both alternative and traditional asset classes and investment strategies.

SPEAKER BIOGRAPHIES

Dr. Ranjan Bhaduri, PhD, CFA, CAIA
Founder & CEO
Bodhi Research Group



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

Dr. Bhaduri has extensive experience in manager research, portfolio management, and due diligence (investment, operational, and structural). Dr. Bhaduri has designed and implemented an institutional due diligence and research program. Dr. Bhaduri's experience includes being on an Investment Committee at Morgan Stanley Private Wealth Management where he conducted due diligence and helped design customized portfolios of Alternatives. Earlier, he was at a Canadian Fund of Funds, and at a multi-billion dollar capital management firm where he was involved in 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. He has collaborated closely with many pensions and sovereign wealth funds on a variety of portfolio matters.

Dr. Bhaduri has a winning track record of leadership and training. Several of his former analysts and interns have gone on to have successful careers and have held positions at prestigious organizations, including the following firms: Ontario Teachers' Pension Plan, Goldman Sachs, J.P Morgan, Exelon Corporate Pension, US Securities and Exchange Commission (SEC), and Crabel Capital Management.

Dr. Bhaduri has held an advisory role at the East-West Center, a leading think tank on the Asia-Pacific region. He has taught finance and mathematics at several universities and lectured on Derivatives for the Montreal Exchange. Dr. Bhaduri has taught parts of the CFA Curriculum for Allen Resources. Dr. Bhaduri has published papers on, and been invited to speak worldwide regarding hedge fund issues, and advanced portfolio and risk management techniques. Dr. Bhaduri was invited by the CME to be part of a special delegation that met with regulators in Beijing and Taipei to discuss hedge fund issues.

Dr. Bhaduri holds both the CFA and CAIA charters. He is a member of the American Mathematical Society, the Mathematical Association of America, and the Toronto CFA Society. Dr. Bhaduri previously served as a member of the All About Alpha Editorial Board, the CAIA Chicago Chapter Executive, on the Board of Directors of AIMA Canada, co-chair of AIMA Canada Managed Futures Committee, and on the AIMA Global Research Committee. Dr. Bhaduri is an avid ice hockey fan and ACBL Silver Life Master in Bridge.

CAASA ANNUAL CONFERENCE 2022 - MONTRÉAL

Tuesday, November 1 - Thursday, November 3

Attendees from around the world, tête-à-tête sessions for all

Table Talks for niche topics

Limited capacity - Investor delegates: 40%+ of ~250 overall



SPEAKER BIOGRAPHIES

Keith Black, PhD, CFA, CAIA, FDP
Managing Director, Program Director FDP Charter
FDP Institute



Keith Black has more than thirty years of financial market experience, serving approximately half of that time as an academic and half as a trader and consultant to institutional investors. He currently serves as Managing Director, Program Director FDP Charter at the FDP Institute.

During his most recent role as Managing Director, Content Strategy at CAIA was responsible for Curriculum development. Previous to that Keith was a valued team member at Ennis Knupp + Associates, Keith advised foundations, endowments and pension funds on their asset allocation and manager selection strategies in hedge funds, commodities, and managed futures. Other experiences include commodities derivatives trading, stock options research and Cboe floor trading, and building quantitative stock selection models for mutual funds and hedge funds. Dr. Black previously served as an assistant professor and senior lecturer at the Illinois Institute of Technology.

Keith has contributed to the CFA Digest, and has published in The Journal of Wealth Management, The Journal of Trading, The Journal of Investing, and The Journal of Alternative Investments, among others. He is the author of the book “Managing a Hedge Fund,” as well as co-author of the second, third, and fourth editions of the CAIA Level I and Level II curriculum. Dr. Black was named to the Institutional Investor magazine’s list of “Rising Stars of Hedge Funds” in 2010.

Dr. Black earned a BA from Whittier College, an MBA from Carnegie Mellon University, and a PhD from the Illinois Institute of Technology. He has earned the Chartered Financial Analyst (CFA) designation and was a member of the inaugural class of both CAIA and FDP members.

Elena Boeva, PhD, CFA, CAIA, FDP
U.S. Chief Operating Officer
Aflac Global Investors



Elena Boeva is the US Chief Operating Officer for Aflac Global Investments, with responsibility for managing due diligence and onboarding, operations and data management functions. She joined the firm as the Head of Operational Due Diligence and Onboarding of externally managed mandates in 2015.

Previously, Elena worked at Guggenheim Fund Solutions responsible for operational due diligence, counterparty risk management and fund launches for Irish QIF, Cayman SPC and UCITS platforms. Prior to joining Guggenheim, Ms. Boeva worked at Ontario Teachers’ Pension Plan Board in the Due Diligence and Advisory group responsible for conducting operational due diligence and bespoke structuring for alternative investments. She also worked at Towers Watson, Morgan Stanley and Ernst & Young.

SPEAKER BIOGRAPHIES

John Bowman, CFA
Executive Vice President
CAIA Association



John serves as Executive Vice President for the CAIA Association, overseeing the industry leading CAIA charter, thought leadership and content development, and CAIA’s Asia Pacific strategy. John has devoted over 20 years to the asset management industry to recover the narrative of the value that the investment profession bring to society. He is a staunch public advocate for market integrity, long-termism, investor outcomes, diversity, human dignity and educational standards, as necessary ingredients to building a sustainable and healthy profession.

John previously served as Managing Director for the Americas for CFA Institute, a region comprised of 40+ countries from Canada, the U.S., Central America, South America and the Caribbean. Bowman joined CFA Institute in 2004 after holding several industry positions. He served as a portfolio manager at Mellon Growth Advisors (MGA), where he was responsible for portfolio construction and stock selection for the MGA International Growth and MGA Global Growth strategies. Bowman also served as a portfolio manager for the International Growth Opportunities Strategy at State Street Global Advisors (SSgA) in its Global Fundamental Strategies Group.

John is a prolific writer and commentator, frequently appearing in industry and business publications such as the Wall Street Journal, The New York Times, Pension and Investments, Financial Advisor, The Independent, Wealthmanagement.com and CNBC.

Bowman earned a BS in Business Administration from Mary Washington College and is a CFA charterholder.

Cameron Boyce
Associate
BCI



Cameron Boyce is focused on BCI’s cryptocurrency and blockchain efforts. In his role on the Partnership Portfolio, Cameron focuses on absolute return investing across funds, co-investments and direct deals. The team seeks to capture compelling investment opportunities across the entire capital structure within public and private companies. Cameron has prior experience working in an Strategic Asset Allocation, and a Global Macro Hedge Fund.

With \$199.6 billion of managed assets, British Columbia Investment Management Corporation (BCI) is the provider of investment management services for British Columbia’s public sector and one of the largest asset managers in Canada. BCI seeks investment opportunities around the world and across a range of asset classes that convert savings into productive capital. Our investment returns play a significant role in helping our institutional clients build a financially secure future for their beneficiaries.

SPEAKER BIOGRAPHIES

Brian Broadway

President

Gryphon Capital Management



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

CAASA



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

James currently sits on the Canadian Investment Funds Standards Committee (CIFSC), which categorizes mutual funds and alternative mutual funds (aka liquid alternatives) for the retail space in Canada. He is also called upon by membership and industry groups to speak to risk ratings and portfolio placement of all types of alternative investments.

James also has experience in research and writing for the CAIA Association (holding the designation since 2006) as well as serving on CAIA's exam council and as a grader for the Level II portion of the exam. He had roles in institutional sales and FoHF structuring in Seoul, South Korea, as a Product Manager at ICICI Wealth Management, and as an Investment Advisor at RBC Dominion Securities. James graduated from Simon Fraser University with a BBA (Finance).

SPEAKER BIOGRAPHIES

Caroline Chow

Vice President & Co-Founder, CAASA

Founder, HappyHealth



Caroline is Vice President and co-founder of the Canadian Association of Alternative Strategies & Assets (CAASA). She works closely with members to establish and grow the Association's initiatives both within Canada and abroad. She serves a broad range of alternatives such as liquid alts, private lending, real estate and digital assets.

Previously, she spent 5 years at AIMA Canada and during this time, corporate membership, events and committee engagement were doubled.

Caroline is also a certified Culinary Nutrition Expert (CNE) and Les Mills RPM instructor. When she is not contributing to the Canadian Alternatives industry, she provides education, consulting and workshops through her brand, Happy Health.

She is an Honours graduate of the Academy of Culinary Nutrition as well as the University of Waterloo, holds a degree in Honours Economics with a Finance Specialization and has completed the Canadian Securities Course (CSC).

Dr. Wagner Dada, PhD, CFA

Senior Portfolio Manager, Capital Markets and Factor Investing Department

Canada Pension Plan Investment Board



Dada is responsible for researching and building systematic alpha and risk premia factors for multi-asset strategies. Before his current role, he was previously responsible for portfolio construction and research in the tactical asset allocation team within CPPIB. He joined CPPIB in August 2015 after spending seven years designing, building and implementing a global macro multi-asset systematic strategy at Tudor Investment Corporation.

He holds a PhD degree in Economics from the University of Cambridge and is a CFA charterholder.

Redouane Elkamhi, PhD

Professor of Finance

Rotman School of Management



Redouane Elkamhi is an Professor of Finance at Rotman. His research is focused on theoretical and empirical asset pricing. His recent work has been published in leading finance journals. He teaches PhD courses in Asset pricing as well as in specialized programs such as Master of Finance, Master of Financial Risk Management as well as MBA. For over fifteen years he has been involved in different advisory roles at central banks, pension funds, investment banks, sovereign funds and different global asset managers.

SPEAKER BIOGRAPHIES

Carlos Ferreira, CFA CPA, FRM

Founder

Capital Governance Partners



Carlos Ferreira is the founder of Capital Governance Partners, an investment management advisory firm providing governance solutions for institutional investors and investment managers, focusing on independent non-executive directorships globally.

Previously, Carlos was a Managing Director and Management Committee member of PAAMCO, where he provided firm-wide leadership to the Direct Trading business and Managed Account Platform, including responsibility for the Accounting, Operational Due Diligence, Operations and Treasury, Legal and Investment Structuring, and Compliance groups. In this role he worked extensively with emerging managers to structure investments for institutional clients.

Carlos has had former roles with KPMG (audit), Arthur Andersen (international corporate tax), Morgan Stanley (investment banking), KBC Financial Products and LGT Capital Partners (investment management), in a career spanning North America, Europe and Asia.

He holds an MBA from the London Business School, a Bachelor of Commerce degree from the University of Toronto and CFA, FRM and CPA professional designations.

Koblavi Fiagbedzi, CFA, CAIA

Portfolio Manager & Head of Real Assets

CBC Pension Plan



Koblavi is the Portfolio Manager and head for Real Assets at the CBC Pension Plan and is currently executing the new real asset strategy for the Plan. This strategy is closely hinged to enhancing portfolio resilience and optimizing income and capital growth characteristics across the business cycle on a global basis; investments have been executed on a Fund, direct secondary, JV/co-investment and directly owned basis. In addition, he provides support to the larger Team in the execution of private equity and private debt transactions.

Koblavi began his career at the Bank of Canada in 2004 where he worked on longer term economic research themes and forecasting model maintenance. After joining EDC as an Economist, he focused on current analysis and transactional guidance for political risk insurance, sovereign, and project finance loans in key emerging and developed markets. Later he led EDC's corporate strategy for emerging markets and conducted due diligence and deal sourcing for project finance, corporate debt, political risk, and credit insurance. In 2012, he joined the CMPA Investment Fund where he focused on transaction and portfolio management for the private market portfolio.

Koblavi earned his BBA (Honors) from Acadia University and MBA from the University of London. Koblavi is also a CAIA and CFA charter holder.

SPEAKER BIOGRAPHIES

Cédric Fontanille

Director, Head of Investment Mandates – Cross Asset Solutions

Unigestion



Cédric Fontanille, Director, is head of Investment Mandates within the Cross Asset Solutions department where is in charge of the team managing external traditional and alternative investments. He joined Unigestion in March 2012 to cover hedge fund selection in the macro and commodity space.

Cédric began his career in 2001 in the Quantitative team at Olympia Capital Management in Paris. Then, he became a Strategy Analyst focusing on Directional Trading and Relative Value Hedge Fund in the London office. Later on, he was promoted to Deputy Head of Research and took over global research responsibilities for Directional trading and Quantitative trading strategies. In 2010, he became Head of Olympia's US office in New York.

Cédric holds a DEA in Economics & Financial Econometrics from the University of Paris II- Pantheon Sorbonne Assas. He also hold a Master in Applied Mathematics and Social Sciences from the University of Paris IX – Dauphine.

Raden Gallani

Principal

CPP Investments



Redon Gallani is a Principal at CPPIB where he works on sustainable investing activities, including ESG research, integration and engagement across the fund. Prior to CPPIB, Redon was a strategy advisor at Enbridge, and before that he was a commercial advisor for carbon management at BP, with both roles based out of Calgary. Redon earned his MA in Economics from Queen's University and Honours BA (First Class) in Economics from the University of Calgary.

SPEAKER BIOGRAPHIES

Jim Geoghegan, CFA

Previously: Director – Strategy & Operations of Capital Markets & Factor Investing
Previously: CPP Investments



Jim Geoghegan is an investment professional with 15 years of global experience in Hong Kong and Canada. He has experience developing and executing a diversity of investment programs and functions which enhance pension returns, with a focus on hedge fund strategies.

Jim was most recently a Director in the Capital Markets & Factor Investing department at CPP Investments, where he was a senior member of the team responsible for directing the allocation of capital across the department's absolute return strategies.

Previously, Jim was a senior member of the team managing CPP Investments' C\$30 billion global hedge fund program. As a founding member of the program's fundamental investments segment, he conducted due diligence and on-boarded investment managers pursuing a variety of equity and credit strategies. He made significant contributions to the portfolio's growth, expansion to new strategies and global scope, and completed an assignment in the Hong Kong office from 2013 to 2015.

During his tenure at CPP Investments, he was also a member of the Relationship Investments team, which built a sector-neutral fund of hedge funds focused on activist equity managers.

Jim received a Bachelor of Arts in Honours Business Administration from Ivey Business School and holds the Chartered Financial Analyst® designation.

Brandon Gill New, CFA

Senior Portfolio Manager – Capital Markets Group
OPTrust



Brandon Gill New is a Senior Portfolio Manager in the Capital Markets Group at OPTrust, one of Canada's largest defined benefit pension plans. In her role, Brandon provides strategic direction and oversight over a number of strategies within the plan's portfolio of C\$6B externally managed public-markets funds.

Prior to joining OPTrust in early 2018, Brandon was a Director at BMO Capital Partners, a proprietary private debt and equity fund at Bank of Montreal. She also spent a decade at Ontario Teachers' Pension Plan. There, she served as a Portfolio Manager in the Alternative Investments Division managing a portfolio of global hedge funds and esoteric investment funds, and as an Assistant Portfolio Manager in the Public Equities Division covering Emerging Markets equities.

Brandon serves on the Institutional Asset Management Committee for CFA Society Toronto, as the Fund Development Chair and Chair of the Investment Committee for the Junior League of Toronto, and as a mentor for Women in Capital Markets. Brandon holds an MBA from London Business School and a B.A. in International Economics from Middlebury College in Vermont. She is also a CFA Charterholder.

SPEAKER BIOGRAPHIES

Robert Goobie, CPA

Assistant Vice President Collateral Management, Fixed Income, and Derivatives
Healthcare of Ontario Pension Plan



Robert is the Assistant Vice President Collateral Management, Fixed Income, and Derivatives at the Healthcare of Ontario Pension Plan (HOOPP) with a focus on the optimization of large portfolios of collateral in excess of \$100b for both Equities and Fixed Income assets, utilizing global relationships-peer to peer, broker dealers, and custodian banks. He also inspired HOOPP's in-house collateral management software with integrates Fixed Income, Equities, Derivatives, Securities Lending and Borrowing, Repo, and FX Trading into one cohesive platform.

Robert Joined the HOOPP in October of 2000 after working seven years in the financial industry including at Deutsche Bank, Bankers Trust, TD Securities, and HSBC. He has a bachelor's degree of Commerce, Accounting, and Finance from Ryerson University in Toronto, Canada, and is a Certified Public Accountant.

Robert is very interested in the peer to peer community, utilizing blockchain technology for Capital Market, focusing on: Fixed Income and Equity Repo, Securities Lending and Borrowing, and Collateral Management and Financing. Robert was instrumental in founding the Global Peer Financing Association, where he serves as the Chair on the Board of the Directors.

Andy Greene, CIM, CAIA

Managing Director – Investments
Toronto Transit Commission Pension Plan



Andy brings more than 25 years of investment experience in both the U.S. and Canada. Andy is the Managing Director, Investments for the Toronto Transit Commission (TTC) Pension Plan, a \$8+bln defined benefit plan and responsible for overseeing the TTCPP's investment portfolio.

Prior to this Andy spent eight years at OPTrust, as Director, Public Market Investments overseeing \$9bln in assets across equities, fixed income and hedge funds. Prior to OPTrust, Andy worked at Northern Trust, the University of Wisconsin Foundation, Willis Towers Watson and Morgan Stanley.

He holds an MA in Applied Economics from Binghamton University and a BA in Economics from Ithaca College, the Certified Investment Manager (CIM) and Chartered Alternatives Analyst (CAIA) designations. He serves on the Investment Committees for the York University Pension Plan and United Church of Canada Pension Plan.

DIGITAL ASSETS GLOBAL EXCHANGE 2022 - TORONTO

Monday, September 26 - Tuesday, September 27

Attendees from around the world, tête-à-tête sessions for all

Table Talks for niche topics

Limited capacity - Investor delegates: 40%+ of ~200 overall



SPEAKER BIOGRAPHIES

Jennifer Han

Chief Counsel and Head of Regulatory Affairs
Managed Funds Association



Jennifer Han is Executive Vice President, Chief Counsel, and Head of Regulatory Affairs at Managed Funds Association (MFA). Jennifer is responsible for the strategy and execution of the Association's U.S. regulatory advocacy and leads MFA's regulatory engagement. She advises MFA members on legal, regulatory, and compliance changes and/or guidance impacting the alternative investment industry, including investment advisers, commodity trading advisors, and commodity pool operators. She has extensive experience working with policymakers and regulators, such as throughout the 2008 financial crisis, post-crisis, and to the refinement of today's regulatory framework. She engages regularly with legislative policymakers and regulators, including the SEC, CFTC, Department of Treasury, Federal Reserve, NFA, ESMA, UK FCA, and IOSCO, among many others.

Jennifer joined MFA in 2006 as legal counsel and has served in a few different capacities before joining MFA's executive leadership team. Prior to joining MFA, Jennifer was a staff attorney in the Office of Compliance Inspections and Examinations at the SEC, where she conducted inspections and examinations and advised on legal and compliance matters relating to developments in securities regulations and industry practices. Jennifer began her legal career as an associate with Pickard and Djinis LLP, a boutique securities law firm in Washington, D.C.

She received her Bachelor of Arts degree from Cornell University and her Juris Doctor from American University. While in law school, she was an Editor of the American University International Law Review. Jennifer is a member in good standing of the Virginia bar.

Mark Hannoush, CPA, (CA), CFA

Managing Director, Due Diligence & Advisory
Ontario Teachers' Pension Plan



As a Managing Director in the Finance department, Mark Hannoush leads a team that specializes in conducting due diligence at the Ontario Teachers' Pension Plan in Toronto, Canada. His role is to ensure that operational 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, Managed Accounts and Managed Account Platforms. Mark also manages the Business Investigative Due Diligence process in support of the Investment Division.

The Ontario Teachers' Pension Plan has been a significant investor in the External Manager space for over two decades. Mark was formerly in charge of the Finance function for the 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.

SPEAKER BIOGRAPHIES

Omeir Jilani, CAIA

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



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.

Due to recognition of his knowledge and contribution; he has been the nominated host for the annual Global Financial Markets Forum, where he has hosted guests, such as Dr. Ben Bernanke, Larry Summers, Secretary James Baker, General Colin Powell, Dr. Mohamed El Erian, Jean-Claude Trichet, Tony Blair, David Cameron, Nicolas Sarkozy, Sir Paul Tucker, David Miliband, Niall Ferguson, Marc Faber, Paul Volcker, Axel Weber, Bob Diamond, to name a few. Prior to joining the FAB; he was a Portfolio Manager for an another Abu Dhabi-Based Commercial bank; the Union National Bank where he was a part of the Investment Team responsible for the management of Banks proprietary investments of over \$1 billion, with over \$700 million Fixed Income (including US GSE & GCC credit) and Structured Products portfolio and \$150 million of Hedge Funds. Prior to UNB; he was the Investment and Development Analyst at The Private Office of His Highness Dr. Sheikh Sultan Bin Khalifa Al Nahyan (aka SBK Holdings) from the United Arab Emirates. During his tenor at the Private Office; in 2003, Omeir was selected as a local analyst for a high profile project for the Abu Dhabi Department of Economy, where he was actively involved with a UAE-based Investment boutique, Allied Investment House in the capacity of research and development for the group. He was an active member in the Feasibility Study of the establishment of \$10 billion Petrochemical City prepared for the Department of Economy.

Omeir regularly speaks at Alternative Investments conferences representing asset allocators' perspective. Omeir has earned his Honours Bachelors of Commerce (Accounting and Finance with minor in Economics) from Michael G. DeGroote School of Business, McMaster University, Hamilton (Canada) in 2001. He was awarded the Chartered Alternative Investment Analyst (CAIA) designation in March 2010.

CAASA ALTERNATIVE PERSPECTIVES 2022 - VANCOUVER, BC

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SPEAKER BIOGRAPHIES

Bill Kelly, CAIA
Chief Executive Officer
CAIA Association



William (Bill) J. Kelly is the CEO of the CAIA Association. Bill has been a frequent industry speaker, writer, and commentator on alternative investment topics around the world since taking the leadership role at the CAIA Association in January, 2014. Previously, Bill was the CEO of Boston Partners and one of seven founding partners of the predecessor firm, Boston Partners Asset Management which, prior to a majority interest being sold to Robeco Group in Rotterdam in 2002, was an employee-owned firm. Bill's career in the institutional asset management space spans over 30 years where he gained extensive managerial experience through successive CFO, COO and CEO roles.

Confidy Kong
Creative Lead
Bodhi Research Group



Confidy Kong is the Creative Lead at Bodhi Research Group. Focused on the company's branding and marketing. Ms. Kong brings an element of refinement, sophistication, and strategy to Bodhi Research Group that runs deeper than digital. From ideation to execution, Ms. Kong conducts the design, strategy, and operations of Bodhi Research Group's educational arm involving: seminars, webinars, and conferences. Ms. Kong excels in client relationships by curating exceptional experiences with her in-depth knowledge and previous network in the arts, entertainment, and culinary and wines sectors. Education and experience ranging from creative direction, social art direction, brand identity, digital marketing, market research, and strategy development allow for the seemingly opposing worlds of "business and arts" to blend together seamlessly. Her penchant for inventiveness and an acute eye for accuracy delivers Bodhi Research Group a perspective both exciting and enlightening.

Beginning her career at Marques d'Elegance, an exotic automobile and luxury lifestyle events company, she was the C-Suite Executive Assistant eventually working towards Marketing Assistant and later, Marketing Manager. During her tenure, she developed advantageous expertise and etiquette serving the clientele of primarily single-family offices. Ms. Kong's artistic involvement within the fashion industry such as; direction, photography, styling, and copywriting were issued in multitudes of publications including *Eléments Magazine*, *HUF Magazine*, *Destinations of The World*, *WEST*, *Forum Magazine*, *The Invidiata Collection* and more.

This recognition spearheaded her career in creative direction and digital marketing at companies such as Perk Naturals, U- Feast, and INK Entertainment and with offers from Huawei and ASTOUND.

After returning from living abroad in Austria, she received her Bachelor of Arts at Wilfrid Laurier University for Organizational Leadership and Psychology. Ms. Kong furthered her education in research by recently completing certifications in UX Design and Data Analytics at BrainStation. Ms. Kong also earned a Diploma in Business Marketing at Mohawk College of Applied Arts and Technology; she received a number of awards from provincial and national Marketing Case Competitions and was on the Dean's Honour List. Aside from the technical skill- set, Ms. Kong is expanding her interests in culinary and wine culture is currently enrolled in the Court of Master Sommelier.

SPEAKER BIOGRAPHIES

Wayne Kozun, CFA
Chief Investment Officer
Forthlane Partners



Wayne Kozun is the Chief Investment Officer of Forthlane Partners, a Multi-Family Office based in Toronto whose mission is to professionalize and humanize how families engage with their wealth and each other. In his role Wayne works with clients to design their Strategic Asset Allocation using a goals-based framework. He is also responsible for designing Forthlane Partners' Funds across all asset classes, including Public Equity, Private Equity, Hedge Funds, Real Estate, Credit, Impact Investing, Real Assets and Fixed Income.

Previously Wayne spent 22 years at the Ontario Teachers' Pension Plan where he last served as the Senior Vice-President of Public Equities. In previous roles Wayne led the Fixed Income & Alternatives and Tactical Asset Allocation departments of OTPP. In these roles he oversaw C\$75B of assets. Wayne currently serves on the board of the Institute for Quantum Computing in Waterloo. He has served on several boards in the past including Camelot UK Lottery, Maple Leaf Foods, the Pacific Pension and Investing Institute, the Michael Garron Hospital Foundation and the Advisory Board for Campbell Lutyens. He holds a BESC from Western University and an MBA from the Ivey School of Business and he is a CFA® charterholder.

Christophe L'Ahelec, CFA
Director – External Manager Program
University Pension Plan



Christophe L'Ahelec is an investment professional with more than twenty years of global experience in France, Hong Kong, Switzerland, and Canada. Christophe is currently Director, External Manager Program, at the University Pension Plan Ontario. He works with UPP team to shape UPP's global investment strategy with a particular focus on its External Manager Program. He is building strong trusted relationships with internal and external stakeholders to generate the risk/return objectives required to strengthen the future of UPP defined benefit pension plan for generations of university employees to come.

Prior to that Christophe was a Senior Principal in the Capital Markets (CM) department, at Ontario Teachers' Pension Plan Board where he was accountable for the top-down management of the external managers portfolio and was part of the investment committee allocating to hedge fund, private credit and long only equity managers. During his 11 years tenure at OTPP, he originated, conducted due-diligence, and on-boarded systematic alpha managers in the equity and futures space, along with leading the group's work in the alternative risk premia space.

Before coming to Canada, Christophe was a quantitative analyst and assistant portfolio manager at Mignion Genève SA/Alpstar Asset Management, in Switzerland, where he took part in the creation and portfolio management of a European systematic market neutral fund. He spent the first two years of his career working for BNP Paribas in Hong Kong where he provided real-time quantitative support to the fixed-income trading desk.

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. Christophe has been invited to speak globally on advanced portfolio and risk management topics and has published papers on topics regarding portfolio construction and managed futures.

SPEAKER BIOGRAPHIES

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 \$28 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 focus is on the Trust's Absolute Return Portfolio as well as Opportunistic Credit allocation. Lastly, he is responsible for the Trust's Emerging Hedge Fund Manager program – ERS Launchpad – which he proposed and spearheaded.

Panayiotis started in the alternative investment industry as a Research Analyst at Grosvenor Capital Management in Chicago. He later joined MCP Alternative Asset Management, a multi-billion Tokyo-headquartered Investment Advisor (Fund of Funds) in Chicago. He was responsible for sourcing, analyzing and monitoring hedge fund investments, and contributing to portfolio allocation decisions. He worked alongside institutional clients and top investment decision makers for some of Japan's best and largest blue chip financial institutions.

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's Kellogg School of Management. Panayiotis is a CFA Charterholder and has earned his Chartered Alternative Investment Analyst (CAIA) designation as well as his Financial Risk Manager (FRM) certification.

Robert Lavigne
Managing Director – Economic Research
 Ontario Municipal Employees' Retirement System



Robert Lavigne is Managing Director, Economic Research, and in this role serves as a member of the Total Portfolio Management (TPM) leadership group. He and his team provide economic analysis and research to TPM, Capital Markets and OMERS. He joined OMERS in 2015.

Prior to joining OMERS, Robert worked at the Bank of Canada on a wide variety of issues related to global macroeconomics. In particular, he advised policymakers on Canadian positions at the G20 and the International Monetary Fund (IMF). He has policy and research experience regarding both advanced and emerging economy themes.

Robert has three children who help keep him up to speed.

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SPEAKER BIOGRAPHIES

Jacky Lee
Vice President – Total Portfolio
 Healthcare of Ontario Pension Plan



Jacky Lee is Vice President, Total Portfolio, where he oversees total portfolio initiatives including asset-liability management, portfolio construction, factor framework, risk Budgeting, investment research and analytics. He joined HOOPP in 2019 as a Vice President, Portfolio Construction Group.

Prior to joining HOOPP, Jacky was a Managing Director in the Total Fund Management department at Ontario Teachers' Pension Plan. Over his career there, he successfully led numerous total fund asset allocation, investment risk and analytic initiatives. Specifically, he built portfolio construction models, a total fund marco factor model, an asset's scenario generator, an in-house risk system and an enterprise risk simulation engine.

Jacky earned his BSc, MSc and MMF from the University of Toronto. He has published numerous articles in leading peer-reviewed journals in finance, natural sciences, and engineering. His research has received multiple accolades, including the International Centre for Pension Management (ICPM) Research Award and the Pacific Center for Asset Management (PCAM) Research Prize. His recent research focuses on asset allocation and risk management using a factor approach. He is a HOOPP representative at the PCAM Research Advisory Council.

Leia Levand, CFA
Manager – Investment & Risk
 Innocap Investment Management



Leia Levand is a Manager at Innocap Investment Management where she is responsible for investment and risk oversight with a focus on a broad spectrum of hedge fund strategies.

Ms. Levand has extensive experience as an allocator across both alternative and traditional assets. Most recently, she was part of the Absolute Return Team at Alberta Teachers' Retirement Fund, where she was responsible for a portfolio of hedge funds, with a focus on quantitative strategies.

Ms. Levand holds a B.Sc. in Pure Mathematics from Memorial University of Newfoundland and is a member of the Montreal CFA Society.

VIRTUAL WEALTH MANAGERS' FORUM 2022

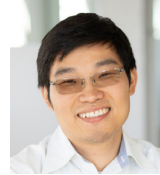
Tuesday, February 15 - Friday, February 18

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SPEAKER BIOGRAPHIES

Wei Liu, FRM, CFA
Partner
Clocktower Group



Wei is the lead partner for Clocktower's public markets practice and leads its initiatives in China. He is a member of the firm's management and investment committees. In 2011, Wei joined Clocktower Group as a risk analyst, improving the risk monitoring functions for its fund of funds product. In this role Wei was an integral part of developing Clocktower's proprietary risk system, Abacus. In 2013, Wei's role expanded, and he became the Head of Risk, overseeing the firm's risk management function more broadly. This role included hedge fund manager position-level risk measurement, manager monitoring, risk management due diligence, and broader positioning summaries of the global macro hedge fund community.

In 2018, Wei became a Partner, managing the investment due diligence for Clocktower's macro seeding platform and advising clients on their hedge fund portfolios across asset classes. Also, around this time Wei began to develop Clocktower's China business by building a robust local network and developing an on-the-ground research effort in the region. Today, Wei leads Clocktower's public markets group, which houses both the macro and China hedge fund investment teams who cover all manager research and manager monitoring. Prior to joining Clocktower, Wei was a part of Seal Capital, a global macro hedge fund based in Los Angeles. He started as a Risk and Systems Analyst, building up various risk measurement models from scratch across all asset classes, with a particular focus on fixed income and FX. During his second year, Wei's role expanded to include risk manager and desk quant responsibilities, monitoring portfolio risk, and providing market-related analysis.

Wei started his career in 2009 at Trust Company of the West ("TCW"), a \$180 billion investment management company. He worked on the Mortgage-Backed Security ("MBS") desk, supporting the research team on various projects.

Wei graduated from the University of Southern California in 2009, with a MS in Mathematical Finance. Wei received a Bachelor of Science in Mathematics from Fudan University in Shanghai, China. At the age of 16 Wei received first prize and became the National Olympia Champion in China. He also holds a Financial Risk Manager distinction and the Chartered Financial Analyst designation.

Dr. Robin Lundgren, PhD
Quantitative Analyst

The Fourth Swedish National Pension Fund (AP4)



Dr. Robin Lundgren is a Quantitative Analyst working at the Fourth Swedish National Pension Fund (AP4). Robin has been working at AP4 for almost two years where he is working with portfolio construction and expected return modelling. Robin Lundgren is also responsible of the internal quantitative platform.

Prior to AP4 Robin has been responsible for developing and designing a risk system used by mutual funds. In that system Robin was responsible for all market and liquidity models in the system.

Robin defended his PhD thesis in applied mathematics with title "Convergence of Option Rewards" in 2010.

SPEAKER BIOGRAPHIES

Yasir Mallick, CPA, CA, CFA, CAIA
Senior Portfolio Manager
UBC Investment Management Trust



Yasir Mallick plays a lead role in sourcing, monitoring, and evaluating external managers across both public and private markets. In addition, to manager selection and portfolio construction Yasir leads various strategic projects including governance, corporate strategy, investment framework, and redesign of investment related processes and procedures.

Yasir joined UBC IMANT in 2020. In his prior role with KPMG, he was responsible for leading the target operating model design and implementations for Asset Management clients which included design and implementation of a new target operating model and new order management system for one of Canada's largest pension funds. In addition to delivery within Management Consulting, Yasir was also part of the KPMG Sustainability Team carrying out ESG and Responsible Investing due diligence engagements for private market investments executed by one of Canada's largest pension funds.

Prior to KPMG, Yasir spent three years as a member of the Senior Investment Team and the Head of Private Markets at University Toronto Asset Management and six years at Ontario Power Generation (OPG) where he held various positions within the Finance and Treasury group including leading the total portfolio management and risk management group overseeing OPG's \$30B investment portfolio.

Yasir holds both a Bachelor of Commerce (B. Comm) and a Masters of Finance (MFin) degree from the University of Toronto. Yasir is a member of the Chartered Professional Accountants of Ontario (CA, CPA) and holds the Chartered Financial Analyst (CFA) and Chartered Alternative Investment Analyst designations (CAIA).

Elena Manola-Bonthond
Chief Investment Officer
CERN Pension Fund



Elena Manola-Bonthond, PhD, MBA, is Chief Investment Officer of the Pension Fund of CERN, the European Organization for Nuclear Research, based in Geneva, Switzerland. The Fund manages approximately 5 billion Swiss francs in assets, both internally and externally. Elena has played an instrumental role in defining and implementing an investment governance framework optimised for dynamic risk management.

Before joining the CERN Pension Fund, Elena worked in CERN's science sector where she was in charge of safety and risk management systems of CERN's flagship installation, the Large Hadron Collider (LHC). Before that, she worked as a research physicist at CERN.

Elena holds a PhD in particle physics from the University of Savoie, France and an MBA in international management from the University of Geneva, Switzerland. She is a CAIA charterholder.

SPEAKER BIOGRAPHIES

Dr. Millan Mulraine, PhD
Chief Economist
Ontario Teachers' Pension Plan



Millan Mulraine joined Ontario Teachers' in 2016 as the Chief Economist, after close to 10 years with TD Securities, most recently as its Deputy Chief US Economist in New York, where he was responsible for directing U.S. economic research and rates strategy. Millan leads the Economics Research Group at Teachers' and is responsible for designing and conducting analytical macro-oriented research aimed at providing thought-leadership within Teachers' on global economic, policy, financial market and geopolitical issues to inform key Total Fund decisions on major investment themes and risks.

Millan is also very passionate about inclusion and diversity issues and leads the Multicultural@Teachers' Employee Resource Group, aimed at fostering an inclusive and diverse community at Teachers', as well as building bridges with external partners to advance inclusion and diversity in our broader finance community.

Millan holds a BSc in Economics and Statistics from the University of the West Indies in Jamaica, an MSc in Economics from the University of Warwick in England, and a Ph.D. in Economics from the University of Toronto.

Dr. Davide Sabatini, O.D.
Solutions Engineer
Bodhi Research Group



Dr. Robin Lundgren is a Quantitative Analyst working at the Fourth Swedish National Pension Fund (AP4). Robin has been working at AP4 for almost two years where he is working with portfolio construction and expected return modelling. Robin Lundgren is also responsible of the internal quantitative platform.

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SPEAKER BIOGRAPHIES

Lindsay Saldanha, CFA
Associate Portfolio Manager
OPTrust



Lindsay Saldanha is an Associate Portfolio Manager on the Sustainable Investing and Innovation team at OPTrust, one of Canada's largest pension funds managing net assets of over \$23 billion. The Sustainable Investing and Innovation team is establishing and executing on a new investment strategy to put capital to work across asset classes in innovative areas that support OPTrust's long-term sustainability, starting with opportunities stemming from climate change.

Prior to joining OPTrust, Lindsay was Assistant Portfolio Manager on the Infrastructure Debt team at Fiera Capital, a member of the Fiera Impact Investment Committee and managed the infrastructure debt sleeve of the Fiera Global Impact Fund. Prior to joining Fiera Capital in 2017, Lindsay was Senior Investment Analyst on the Project Finance and Infrastructure Team at Manulife Financial after successfully completing Manulife's Investment Division Rotational Program.

Lindsay holds the CFA (Chartered Financial Analyst) designation from the CFA Institute, and earned a Bachelor of Science Degree from McGill University, majoring in Mathematics.

Marco Salerno
Previously Sr. Research Associate
BMO Financial Group – Finance Research & Trading Lab



Marco is completing his PhD studies in Finance at the University of Toronto – Rotman School of Management.

Throughout his studies, he focuses on empirical, theoretical asset pricing with a focus for portfolio allocation. His notable working papers include the topic of stable equities, portfolio tilting, factor investing, measuring economic policy uncertainty, portfolio construction theories, corporate finance topics such as financial distress, the relevance of financial covenants on contract design, and agency conflicts in investments. He has presented in the top finance conference in the world such as the American Finance Association annual conference and the European Financial Association annual conference. He also presented to the Pacific Center for Asset Management in the CIO advisory panel earlier this year on the topic of portfolio tilting. Most recently, he was invited to present to Wolfe Research, a consultancy firm that our Public Equities team has utilized for alpha strategies, as a subject matter expert on a research paper on the implication of the cross-sectional variation of US states policies on economic and financial variables. In that paper he uses textual analysis and machine learning techniques.

He has numerous working papers that are currently under review at various journals (i.e. Journal of Financial and Quantitative Analysis, Review of Corporate Finance Studies, etc.) and he serves as an ad-hoc academic referee for the Journal of Empirical Finance.

Prior to his studies, he worked full-time for 5 years at the University of Toronto – Rotman School of Management as a Sr. Research associate in the BMO Financial Group Finance Research and Trading Lab. In there he spearheaded the continuing software development of the Rotman Interactive Trader (RIT) platform that was used as a trading platform for educational purposes.

SPEAKER BIOGRAPHIES

Akobe Sandy, CFA
Impact Investment Officer
Robert Wood Johnson Foundation



Akobe Sandy joined the Robert Wood Johnson Foundation (RWJF) in 2021, bringing his extensive experience in investment management and socially responsible investments to his role as an impact investments officer. His work bridges capital gaps for under-invested people and communities and employs impact capital to advance RWJF's longstanding history of championing solutions that further opportunities for equitable health and well-being.

Previously, Sandy was an impact investments senior associate for the John D. and Catherine T. MacArthur Foundation, where he helped manage MacArthur's \$500 million impact investments portfolio, including Benefit Chicago, a \$100 million fund advancing economic development throughout the Chicago region. He also developed new grantmaking within MacArthur's Impact Investments program to advance racial equity and expand inclusive investment practices.

Before joining MacArthur, Sandy spent several years as an investment banker with KPMG Corporate Finance and Madison Street Capital, a middle-market investment bank. Within this role, he advised on mergers and acquisitions and capital-raising transactions across several industries. Previously, he provided research and analysis on hedge funds and commodity trading advisor (CTA) strategies with AlphaMetrix, an alternative investment management firm.

Sandy received a BA in Political Science from Yale University and is a Chartered Financial Analyst (CFA). He is a 2019 IMPACT Leadership Fellow of the Chicago Urban League and University of Chicago Booth School of Business.

Sandy currently lives in suburban Chicago with his wife and young son. Born in Trinidad and Tobago but raised in Brooklyn, N.Y., he is excited to return to the East Coast with RWJF. He is an avid traveler, a reformed DJ, and a documentary enthusiast.



SPEAKER BIOGRAPHIES

Dr. Des Saraph, PhD
Researcher
Yale University & Stanford University



Dr. Des Saraph is a researcher and modeler with experience designing, developing, and deploying to production scalable, distributed machine learning (ML) systems and quantitative trading strategies. While currently on garden leave, Des is collaborating on academic research with faculty at Stanford University and Yale University. His research interests are broadly at the intersection of machine learning and social science. In one of his current projects, he is researching the relationship between companies' public disclosure and Environmental, Social, and Governance (ESG) policies. From 2015 to earlier this year, Des was at Two Sigma, where he researched and developed quantitative alpha strategies across asset classes by applying innovative modeling techniques to complex datasets. Des has served as a hands-on technical advisor and mentor through the Insight Fellows program for Ph.D. graduates transitioning to industry careers. He has advised on data science and machine learning (ML) best practices and creative solutions for real-world problems in a wide range of areas including predictive analytics, computer vision, time series, recommender systems, clustering, and natural language processing (NLP). Des completed his Ph.D. at Stanford University, where he applied NLP and ML at scale to structured and unstructured corporate disclosure data to better understand incentives and actions of managers and predict future financial performance of companies, with the end goal of informing and improving investor decisions. Prior to Stanford, Des was a management consultant at Oliver Wyman serving Fortune 500 clients in US and international markets with data-driven, insightful, and actionable results including competitive intelligence, salesforce performance uplift, optimal variable annuity product pricing, and accurate investment benchmarks.

Des holds a B.Math. and M.Math. from the University of Waterloo and a Ph.D. from the Stanford Graduate School of Business. During his school years, Des actively participated in numerous mathematics, science, and geography competitions. He won the national championships of the Canadian Geographic Challenge and was a member of the four-person Canadian team that won gold at the National Geographic World Championship.

Jane Segal, CFA
Portfolio Manager
Healthcare of Ontario Pension Plan



Jane Segal is a Portfolio Manager at the Healthcare of Ontario Pension Plan (HOOPP). Jane joined HOOPP in 2020 to build out the External Managers program and, prior to HOOPP, helped oversee the external managers portfolio at the Ontario Teachers' Pension Plan. Jane started her career at the Royal Bank of Canada where she held a number of roles across Capital Markets in Toronto, London, and New York.

Jane earned a bachelors degree in Engineering Physics from Queen's University and a masters degree in Mechanical Engineering from the University of Toronto. Jane is a CFA Charterholder.

SPEAKER BIOGRAPHIES

Kunjai Shah

Chief Investment Officer
Lyxor Asset Management



Kunjai Shah joined Lyxor Asset Management Inc. (“Lyxor Americas”) in August 2014 as the Global Head of Hedge Fund Research. He was appointed as Chief Investment Officer in May 2020. Mr. Shah is responsible for supervising the Portfolio Management and Hedge Fund Research teams, as well as developing advisory investment offerings and customized hedge fund solutions. Mr. Shah brings more than 20 years of experience in hedge fund manager selection, due diligence, and monitoring to his position.

Prior to joining the firm, Mr. Shah was employed by Arden Asset Management, where he was a Partner and Managing Director. Prior to that, he was a Director and Co-Head of Hedge Fund Credit Risk Management for the Americas at Deutsche Bank AG. He was also an integral member of the Hedge Fund Credit Risk Management team at Goldman Sachs & Co. in New York, where he led due diligence and monitoring of hedge funds.

Mr. Shah holds a B.A. in Economics from the University of Manchester, and an M.B.A. in Finance, Management and Strategy from the Kellogg School of Management at Northwestern University.

Kirk Sims, CFA

Head of Emerging Manager Program
Teacher Retirement System of Texas



Kirk Sims heads TRS’ Emerging Manager Program. Since being established in 2005, TRS has committed \$3.7 billion to one of the largest programs of its kind. An additional \$2 billion has been invested directly with EM Program graduates. Each graduate was selected as a result of consistent outperformance among a group of more than 160 EM managers. Recognizing the Program’s success, in early 2019, TRS rolled out a plan to invest another \$3 billion over the next three to five years.

Sims joined the Teacher Retirement System of Texas on March 1, 2019. Before joining Texas Teachers, he was a Senior Investment Officer for the Teachers’ Retirement System of the State of Illinois. Sims had oversight and management responsibility of TRS’s Emerging Manager Program, a \$750 million evergreen pool of capital designed to identify and invest in emerging investment managers across all asset classes.

Prior, Sims worked at Prudential Retirement where he was responsible for a manager of manager’s retirement platform as well as an open architecture investment platform. He also has a background in asset management and has held various positions with both large and small asset managers.

Sims is a CFA charter holder and holds a Masters in Business Administration from the Columbia University Graduate School of Business. He received a Bachelor of Business Administration from Howard University in Washington, DC.

SPEAKER BIOGRAPHIES

Matt Smagacz, CFA, FRM

Senior Investment Officer
Wyoming State Treasurer’s Office



Matthew Smagacz, CFA, FRM is the Senior Investment Officer of the Wyoming State Treasurer’s Office where he is integral in managing the \$20 billion sovereign wealth portfolio. He has eighteen years of buy-side experience, specializing in alternatives and fixed income. He holds a BSBA in Finance from Washington University in Saint Louis and is a member of the Global Association of Risk Professionals, the CFA Society of Colorado and the CFA Institute.

Michael Stamm

Director of Financing and Collateral Management
State of Wisconsin Investment Board



Mike is the Director of Financing and Collateral Management at the State of Wisconsin Investment Board (SWIB). He oversees liquidity optimization and efficient financing related to leverage implementation and securities lending and borrowing.

Prior to SWIB Mike was Vice President of Treasury at Highbridge Capital Management focusing on Prime Broker financing and margin optimization.

Sarah Takaki

Senior Director – Sustainable Investing
Healthcare of Ontario Pension Plan

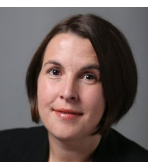


Sarah Takaki is the Senior Director, Sustainable Investing at the Healthcare of Ontario Pension Plan (HOOPP). Sarah was a member of the secretariat of the Expert Panel on Sustainable Finance, which was appointed by the Minister of Finance and Minister of Environment and Climate Change in 2018.

Sarah holds a Master’s in Biomedical Engineering from the University of Western Ontario and an MBA from the University of Cambridge.

Claire Thornton

Senior Manager, Balance Sheet Management
AustralianSuper



Claire is Senior Manager of the Balance Sheet Management function within Capital Markets. In this position, she is responsible for securities lending, collateral management, and liquidity risk management for the fund. Prior to joining AustralianSuper, she was Assistant Treasurer at Medibank Private, Australia’s largest private health insurer.

SPEAKER BIOGRAPHIES

Joe Tolen, CAIA

Director of Multi-Asset Strategies
Indiana Public Retirement System



Joe Tolen is the Director of Multi-Asset Strategies for the Indiana Public Retirement System (INPRS) and is responsible for the formulation and implementation of the Absolute Return and Risk Parity portfolios (~\$8bn of DB assets). Joe joined INPRS in January 2018 and previously served as an Investment Officer focused on Multi-Asset Strategies. Prior to joining INPRS, Joe worked on the Equity Derivatives Sales Trading team for Morgan Stanley in London.

Joe received his BS in Finance and Entrepreneurship from Indiana University.

Anne-Sophie van Royen, PhD

Senior Managing Director
Caisse de Dépôt et Placement du Québec



Dr. Anne-Sophie van Royen joined La Caisse de Dépôt et Placement du Québec as a Senior Managing Director in May 2019. She initially oversaw the systematic tactical asset allocation strategy activity. In June 2020, she took the leadership of the quantitative equity team. Dr. van Royen has worked in quantitative finance for over 20 years. Prior to joining CDPQ, she worked at the Abu Dhabi Investment Authority, advising the investment committee on all matters pertaining to asset allocation. She was previously the head of Quantitative Trading in the Investment Solutions division at UBS, and headed the Global Tactical Asset Allocation Group at Credit Suisse in New York from 2004 to 2011. Prior to that, she was Vice-President, first at State Street Associates then at Columbia Management Group, where she was responsible for tactical asset allocation. She began her career in Mergers and Acquisitions with Goldman Sachs in London.

Dr. van Royen holds Ph.D. and M.Sc. degrees in Mathematical Economics from the Université de Paris – Sorbonne. She also holds an M.A. in Business Studies from HEC Paris and a B.A. in Psychology from the Université de Paris – Saint-Denis. 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 was an advisor in the Department of Mathematical Science at the New Jersey Institute of Technology.

Megan Vesely

Vice President, Legal & Compliance
Ontario Municipal Employees' Retirement System



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SPEAKER BIOGRAPHIES

Marco Vetrone, CPA (CA), CFA
Managing Director – International
CPP Investments



Marco is a Managing Director in the International Department overseeing Strategic Relationships and Operations in Europe. Marco is responsible for liaising with a wide range of external and internal stakeholders, relationship and brand building across Europe, operates as a Chief of Staff to the Head of International, and manages CPP Investment's London office.

Marco is a CPA/CA, CFA Charterholder and is currently pursuing an EMBA from London Business School.

SPEAKER BIOS

Mee Warren, CFA, CAIA
President
Bodhi Research Group



Mee Warren, CFA CAIA is President at Bodhi Research Group. Her duties include Portfolio Diagnostics, trade execution best practices, due diligence and risk management. She enjoys working with a diverse set of clients and projects focused on research and education in the alternative investment space. She is also committed to Diversity, Equity, & Inclusion in the workplace. Mee joined Bodhi Research Group after nearly 15 years at Two Sigma Investments, LP.

Mee joined Two Sigma in 2003 as its 30th employee. At the time, Two Sigma was an emerging manager with approximately 50 Million USD AUM. For the first five years, she worked very closely with the CEO and built out the back and middle offices. In September 2008, she joined the trading side of the business and eventually became Head Trader. In 2015, she was promoted to an elite 5-person team that strategized investment decisions and elevated the production environment for firm and equity strategies across all portfolios and regions worldwide. This 5-person group essentially served as the Investment Committee. In 2018, Mee chose to leave Two Sigma. At that time, Two Sigma had approximately 60 Billion USD AUM. Mee has experience in most parts of the business. This includes generating trading strategies based on market microstructure, corporate actions, market events and high-frequency signals. She introduced new proprietary execution tactics and built risk monitoring tools. Mee was an important part of the team that was responsible for the tremendous success at Two Sigma.

Mee Warren won the “Women in Finance Outstanding Contributions” award from Markets Media and the “Women on Wall Street Trailblazer” award from Traders Magazine. She sits on the Boards of several non-profits. Ms. Warren is a graduate from the University of Minnesota’s Carlson School of Management, and she holds both the CFA and CAIA charters. Mee is an ACBL Life Master in Contract Bridge Card Game and a competitive pool player.

Kevin Zhu, CFA
Managing Director – Head of Portfolio Construction
OPTrust



Kevin Zhu is Managing Director, Head of Portfolio Construction at OPTrust, one of Canada’s largest defined benefit pension funds with net assets of over C\$23 billion.

Kevin has over 20 years of experience in the financial services industry, including both central banking and total portfolio investment framework and strategy design for large Canadian defined benefit pension plans.

Kevin joined OPTrust in 2016 where he currently leads Total Fund portfolio management functions, including portfolio construction research and innovation, capital and risk allocation across asset classes and strategies, and dynamic total portfolio management.

Prior to joining OPTrust, Kevin held the position of Director, Strategy & Asset Mix at Ontario Teachers’ Pension Plan. Prior to this appointment, Kevin was Senior Economist at the Bank of Canada focusing on monetary policy research and model development. He holds a MA in Economics from Carleton University and is a CFA Charterholder. In 2017, Kevin was named to Sovereign Wealth Fund Institute’s Public Investor 100.

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!

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

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