CAASA Annual Conference 2022

Presented by: the Canadian Association of Alternative Strategies & Assets

CANADIAN
ASSOCIATION OF
ALTERNATIVE
STRATEGIES
& ASSETS

Program Sponsored by:

Amundi
ASSET MANAGEMENT

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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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.

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, October 31st 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 as you like on each day November 2nd and 3rd. 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).

TABLE TALKS

Delegates will have the opportunity to choose two sessions lead by our sponsors . We do not sell paid-for speaking spots, preferring delegates to choose when they might like to hear from sponsors.

Table Talks are 30-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.

SPEAKERS, SPONSORS, & INVESTORS ONLY

TUESDAY, NOVEMBER 1ST

11:00 AM	*Registration opens for speakers, sponsors, and investors*
NOON	***Opening Remarks & Curriculum Overview*** **James Burron,** CAASA & **Ranjan Bhaduri,** Bodhi Research Group *- Lunch Served at this time -*
12:15 PM	***Luncheon Keynote - Tanya Carmichael*** **Tanya Carmichael,** Advisor, Private Equity Investor and Change Agent *Join Tanya Carmichael, as she shares insights from her extensive experience in private equity investing, collaborating inside and outside of organizations to drive change in ESG, sustainability and governance and what culture-driven competencies investors need to continue to be successful. Tanya has led OTPP's Private Equity Funds portfolio, served as the Chair on the Board of Directors for ILPA, and served as a member of the Private Equity Steering Committee of the UN Principles for Responsible Investment.* *This keynote session will provide special insights into the tremendous opportunity that investment organizations have to use culture as a strategic advantage.*

KEYNOTE SPEAKER

TANYA CARMICHAEL, LL.B, ICD.D
ADVISOR, PRIVATE EQUITY INVESTOR & CHANGE AGENT

Tanya Carmichael holds 20+ years' experience as a private equity investor, inspired by opportunities for impact. Holder of a BA (Honours), LL.B and the ICD.D from the Rotman School of Management, Tanya recently led a global investment team and $12B funds portfolio at the Ontario Teachers' Pension Plan as Head of Global Funds, Private Capital. Tanya also served as Board Member and Chair of the Institutional Limited Partners Assocation (ILPA), the leading global industry association for education, standards and best practices in private equity, as well as the Private Equity Steering Committee of the UN Principles for Responsible Investment.

Passionate about forward-thinking initiatives within the investment world, Tanya has been an advocate for the advancement of ESG, sustainability, governance, DEI and impact-driven strategy as they pertain to both investment outcomes and people and culture management. She believes that authentic leadership, the power of collaboration and transparency of change dialogue are key to effecting systemic change within the industry and far beyond.

TUESDAY, NOVEMBER 1ST

1:30 PM	***Table Talks, 2 x 30-minute sessions*** **Amundi Asset Management -** *Amundi Alternatives Discuss Risk Mitigation Strategies* **Atimco -** *Keep the Edge in Real Estate: Innovation and market intelligence* **Aeolus Capital Management -** *Dislocated Reinsurance Market: Investment Opportunities following Hurricane Ian* **Rise Properties Trust -** *Understanding & Managing Redemptions* **Avenue Living Asset Management -** *Navigating Inflation and Interest Rates with Real Estate* **H.I.G. Capital -** *TBA* **Fidelity Investments -** *Equity Alternatives: Delivering strong absolute return in volatile markets*
2:45 PM	***NowTalk: Market Outlook with a Glimpse into 2023*** **Constance Everson,** Capital Markets Outlook Group, Inc. *he markets have been active and turbulent – rising interest rates, increased inflation, increased geopolitical risks have all led to increased volatility and market turmoil. Veteran economist Constance Emerson provides insights into the current capital market conditions, and tries to give a glimpse into 2023 in this exclusive NowTalk.*
3:30 PM	*Afternoon Break*
3:45 PM	***NowTalk - Your Hormones: The Key to Weight Loss & Increased Energy*** **Caroline Chow,** CAASA & Happy Health *Our hormones are a key factor to almost every process in the body although they are often overlooked when it comes to our weight and energy levels. In this talk, Caroline will delve into the key hormones that you should know, what hanger really means and what you can do today to start on the path to better health, mood, and energy.*
4:30 PM	***The Art and Science of Due Diligence*** **James Burron,** CAASA, **Dave Finstad,** BCI, **Dr. Sudharshan Sathiyamoorthy,** Richter Family Office, **Leia Levand,** Innocap Investment Management *Dave Finstad who brings 27 years of experience in pension portfolio management is joined by Dr. Sudharshan Sathiyamoorthy and Leia Levand, a multi-family office administrator and an account platform manager, respectively, in an engaging a panel on the topic of investment due diligence.* *Moderated by CAASA's James Burron, this interactive and lively session will delve into important nuances of due diligence that should be of interest to both investors and managers.*
5:30 PM	***Welcome Reception exclusive to speakers, sponsors, and investors***
7:00 PM	*End of day - continue on to CAASA Hospitality Suite or other dinners/events*

WEDNESDAY, NOVEMBER 2ND

8:00 AM	*Breakfast & Registration*
8:45 AM	***Opening Remarks & Curriculum Overview*** **James Burron,** CAASA & **Ranjan Bhaduri,** Bodhi Research Group
9:00 AM	***NowTalk: Tail Risk Modeling and Hedging*** **Pierre-Philippe Ste-Marie,** Bodhi Research Group *In this NowTalk, Pierre-Philippe Ste-Marie will cover useful concepts ranging from statistics and data science to trading and portfolio management in order to try to quantify hedge tail event risks.*
9:45 AM	***The Pursuit of Alpha*** **Christophe L'Ahelec,** University Pension Plan Ontario (UPP) (moderator), **Mohamed Farid,** World Bank Pension Plan, **Darryl Orom,** AIMCo, **Jonathan Feintuch,** New Holland Capital, **Sandy Poiré**, CN Investment Division *Alpha's the name of the game, and this talented panel will discuss best ideas, strategies, and priorities in their pursuit of alpha.*
10:30 AM	*Morning Break*
10:45 AM	***NowTalk: Quant Corner: Cut a Losing Trade, or Double Down? Optimal Control Theory Produces Moving-Average Trading Rules*** **Dr. Roger Lee,** University of Chicago *The classical trading question – When should one cut a losing trade (or investment), and when should one increase their position? Esteemed Mathematician Roger Lee, who is the Director of the University of Chicago's Masters in Financial Mathematics, and considered one of the world's best quants, presents mathematical insights from his research on this important topic.*
11:30 AM	***Tête-à-Tête – Session 1*** *Join the conversation! Foster knowledge-sharing and build connections between attendees through these unique 1:1 meetings.*

WEDNESDAY, NOVEMBER 2ND

12:30 PM	***Lunch Keynote: Legend's Lounge – Claude Lamoureux with Dr. Ranjan Bhaduri*** **Claude Lamoureux,** Ontario Teachers' Pension Plan & **Ranjan Bhaduri,** Bodhi Research Group *A legend's legend and the Godfather of Governance – Claude Lamoureux! The inaugural president and chief executive officer of the Ontario Teachers' Pension Plan who created the Maple model and opened the path for so many other Canadian pensions. Mr. Lamoureux is also the co-founder of the Canadian Coalition for Good Governance.* *In this exclusive CAASA session, Mr. Lamoureux will share his story about the creation of OTPP, in addition to providing nuggets of wisdom. Dealing with boards, the importance of controls, innovation, and current affairs will all be covered.*

KEYNOTE SPEAKER

CLAUDE LAMOUREUX

INAUGURAL PRESIDENT & CHIEF EXECUTIVE OFFICER – ONTARIO TEACHERS' PENSION PLAN

An actuary by training, Claude was the inaugural President & CEO of the Ontario Teachers' Pension Plan. From 1990 to his retirement in 2007, he oversaw Teachers' development into one of the world's leading pension plans with more than $100 billion in net assets, an innovative investment program, and outstanding services to more than 250,000 plan members. Before 1990, Claude spent 25 years as a senior financial executive with Metropolitan Life in Canada and the US, heading the Company's operations in Canada from 1986 to 1990. He co-founded the Canadian Coalition for Good Governance in 2002. Claude has served on many Boards. He holds a BA from the U of Montreal, a B.Comm. from Laval University, and honorary doctorates from York University and HEC-Montreal. He is a Fellow of the Society of Actuaries and the Institute of Corporate Directors. He is an Officer of the Order of Canada and the National Order of Québec.

WEDNESDAY, NOVEMBER 2ND

2:00 PM	***Table Talks, 2 x 30-minute sessions*** **CIBC Mellon -** *What asset owners want from their managers* **Coinbase -** *Topic TBD* **Preqin -** *The Future of Alternatives* **SGGG Fund Services -** *What You Need to Know About Launching a Fund*
3:00 PM	***NowTalk: Using Clustering to Enhance the Performance of Inverse Volatility Portfolios*** **Marco Salerno,** Healthcare of Ontario Pension Plan *Join HOOPP's Marco Salerno in this NowTalk as he shares brand new research findings on volatility timing and portfolio construction, using clustering/machine learning.*
3:45 PM	*Afternoon Break*
4:00 PM	***Tête-à-Tête – Session 2*** *Join the conversation! Foster knowledge-sharing and build connections between attendees through these unique 1:1 meetings.*
5:00 PM	***Exploring Sweater-Weather Wines | Small-Group Tasting Experience*** *Join our in-house sommelier* ***Mackenzie Putici*** *for a guided exploration of wines structured for cool weather during the reception on Nov 2nd.* *The CAASA team is always looking for innovative ideas. Hosting small-group mini tastings during our reception is a unique way to connect with other delegates while learning more about some fantastic seasonal wines.* *Every 20 minutes, staggered group will depart on the tasting journey of two white wines and two reds selected by Mackenzie. Enjoy a guided tasting of each wine as well as stories of the region, grape varieties, and winery.*
7:00 PM	*End of day - continue on to CAASA Hospitality Suite or other dinners/events*

KEYNOTE SPEAKER

MARLENE PUFFER
PRESIDENT & CHIEF EXECUTIVE OFFICER
CN INVESTMENT DIVISION

Marlene Puffer is the President and Chief Executive Officer of the CN Investment Division. Dr. Puffer is accountable for all aspects of the investment management and organizational oversight of the CN Pension Trust Funds, one of the largest corporate pension funds in Canada. She is former vice-chair of the Board of the Healthcare of Ontario Pension Plan (HOOPP), a member of the board of the Pacific Pension and Investment Institute, where she has a focus on programming and diversity and inclusion initiatives, and past president of Women in Capital Markets. She is a member of the board of Rife Resources Ltd.

Marlene has more than 25 years' experience in investments, pensions, capital markets, derivatives, and risk management at various financial institutions and in academia. Marlene holds a Ph.D. in Finance and Applied Statistics and a M.Sc. in Business Administration from the Simon Business School at the University of Rochester, and master's and bachelor's degrees in Economics from the University of Toronto. She holds a CFA charter and the ICD.D designation granted by the Institute of Corporate Directors.

THURSDAY, NOVEMBER 3RD

8:00 AM	*Breakfast*
8:50 AM	***Research and Innovation in a Portfolio Context*** **Dr. Bahi Kandavel** Northstar Trading (moderator)**, Jamie Leanne Ronson, Investment Management Corporation of Ontario**, **Dr. Wagner Dada,** CPP Investments *Dr. Bahi Kandavel, who runs a private proprietary trading firm, will moderate this special session that will feature three different subtopics with esteemed panelists. Join Dr. Wagner Dada who will speak about research and innovation in quantitative trading and Jamie Ronson will share her perspectives about strategic research in an evolving macroeconomic context. Together, these different portfolio snapshots will furnish a fascinating session!*
9:45 AM	*Morning Break*
10:00 AM	***NowTalk: Yield Farming in Decentralized Finance*** **Patrick Augustin,** McGill University *This NowTalk presents current research and new ideas. McGill Professor Patrick Augustin who has conferred with the Bank of Canada, will speak on some ideas that are on the frontiers of digital assets.* *Hear about opportunities for earning passive income by pledging pairs of cryptocurrency tokens in liquidity and harvesting governance tokens in yield farms is referred to as "yield farming". Dr. Augustin characterizes the risk and return characteristics of yield farming investment strategies. His analysis will also highlight ramifications for the current debate about the regulation of decentralized financial services.*
10:45 AM	***Tête-à-Tête – Session 3*** *Join the conversation! Foster knowledge-sharing and build connections between attendees through these unique 1:1 meetings.*
11:30 AM	***Responsible Investing & ESG in Portfolio Applications*** **Jamy Kallikaden,** CPP Investments, **Maria Clara Rendon,** University Pension Plan Ontario, **Deborah Ann Trott,** Trott Lombardo Consulting, **Annie Sorich,** Public Sector Pension Investment Board *Industry experts Jamy Kallikaden, Maria Clara Rendon, Deborah Ann Trott, and Annie Sorich share leading portfolio management and due diligence techniques that integrate responsible investing and ESG.*
12:30 AM	***Lunch Keynote – Dr. Marlene Puffer with Steve Drobny*** **Marlene Puffer,** CN Investment Division, **Steve Drobny,** Clocktower Group *CN Investment Division's President & CEO, Dr. Marlene Puffer, will share some of the current challenges and opportunities for pensions in what will be a gripping discussion with global macro and alternative investing expert and author Steve Drobny.*
1:30 PM	*Closing Remarks* **James Burron,** CAASA
2:00 PM	*End of Conference - thank you!*

HIGHLIGHTED MEMBERSHIP CATEGORY

SIGNATURE MEMBERS

As we continue to innovate in an effort to bring more value to members than ever before, we added an additional exposure category: Signature Member.

These members, including **Coinbase, Avenue Living Asset Management,** and **Amundi Asset Management**, are featured prominently at three of our signature conferences.

As is our tradition, we treat all members equally for our speaking opportunities (470 in 2020 a nd 500+ in 2021) and Signature Members are afforded the same propensity to speak on and moderate panels and participate in podcasts.

Any CAASA member this is interested in becoming a Signature Member should contact the CAASA office.

(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.

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.

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

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

SPEAKER BIOGRAPHIES

Dr. Patrick Augustin, PhD
Associate Professor
McGill University

Patrick Augustin is an Associate Professor of Finance at the Desautels Faculty of Management at McGill University. He holds the Canada Research Chair in Macrofinance and Derivatives, is an Associate Fellow at the Canadian Derivatives Institute, and the 2022 recipient of the Bank of Canada Governor's Award. He holds a PhD degree in Finance from the Stockholm School of Economics and held visiting research positions at the New York University Stern School of Business, the Stockholm School of Economics, the University of Sydney, and the Luxembourg School of Finance. He is certified as Financial Risk Manager by the Global Association of Risk Professionals and served as a Fellow at the Global Future Councils of the World Economic Forum. Before joining academia, he worked as a structured credit officer at Dexia and as attaché to the Luxembourg Ministry of Foreign Affairs.

Patrick's research interests lie at the intersection of macroeconomics and financial markets with a focus on sovereign credit risk, firm fundamentals and credit risk with a focus on credit derivatives, and law and finance with a focus on insider trading. Most recently, he has become interested in the emergence of digital financial securities. His work has been published in the Review of Financial Studies, the Journal of Financial Economics, the Journal of Monetary Economics, Management Science, and the Journal of Financial and Quantitative Analysis, among others. His work has been widely covered in the financial press, including The New York Times, The Wall Street Journal, The Washington Post, Fortune, and The Globe and Mail.

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.

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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.

James Burron, CAIA
Co-Founder & Partner
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 tenue 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

Dr. Wagner Dada, PhD, CFA
Founder & CEO
CPP Investments

Wagner oversees a global portfolio of systematic absolute return strategies in the macro space focusing on interest rates, currencies, and commodities. Before his current role, he was previously focused on portfolio construction efforts in the global tactical and asset allocation group.

Prior to joining CPP Investments in 2015, Wagner was a Quantitative Portfolio Manager responsible for the development, research and management of a global macro multi-asset systematic strategy at Tudor Investment Corporation.

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

Caroline Chow, R.H.N., C.N.E.
Partner & Co-Founder, CAASA
Founder, HappyHealth

Caroline is a Partner 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 is also a Registered Holistic Nutritionist (R.H.N.), certified Culinary Nutrition Expert (C.N.E.) and certified Cycling Instructor. When she is not contributing to the Canadian Alternatives industry, she provides education, consulting and workshops through her brand, Happy Health.

Caroline is dedicated to helping high achieving professionals feel more energetic in their workdays, have the motivation to work out, and feel as vibrant "as they once did".

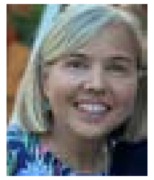
She is an Honours graduate of the Canadian School of Natural Nutrition as well as the Academy of Culinary Nutrition and the University of Waterloo. She holds a degree in Honours Economics with a Finance Specialization and has completed the Canadian Securities Course (CSC).

Steve Drobny
Managing Partner
Clocktower Group

Steve is the Managing Partner of Clocktower Group. He has spent his career as a leader in global macro and alternative investment strategies and is the author of two critically acclaimed books on global macro investing, Inside the House of Money: Top Hedge Fund Traders on Profiting in the Global Markets and The Invisible Hands: Top Hedge Fund Traders on Bubbles, Crashes and Real Money. In recent years, Steve has focused his expertise on building partnerships that connect the global macro investment community with innovative asset managers and technology companies. Steve is responsible for leading all aspects of Clocktower Group across both public and private markets.

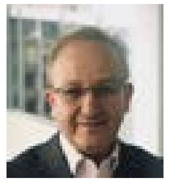
Read more at caasa.ca - or contact us at +1 (647) 953-0737 or caroline@caasa.ca

SPEAKER BIOGRAPHIES



Constance Everson, CFA
Managing Director
Capital Markets Outlook Group

Connie Everson is Managing Director of the economic & investment strategy consulting firm, Capital Markets Outlook Group (CMOG) in Boston, which she founded with a colleague in 1992. The firm has managed to identify every major turning point for major asset classes since its founding. Connie is represented on the CFA Institute Speakers Bureau, and is a past- president of the Boston Economic Club. She serves on the investment committee of Mass PRIM, the pension fund for public employees in Massachusetts, and investment and audit committees of the Weredale Foundation in her native Montreal.



Mohamed Farid
Principal Portfolio Manager
World Bank Pension Plan

Mohamed Farid is a Principal Portfolio Manager at the Pension Fund of the World Bank Group. He is responsible for managing both the Absolute Return, and the long-only Developed Equities portfolios. Mohamed has over 20 years of experience investing directly in hedge funds. He is also an active member of the Investment Committee of the Pension Fund. Prior to joining the World Bank, Mohamed worked for Deloitte & Touche and KPMG financial consulting groups in Toronto, Canada, Washington D.C, Egypt and Thailand where he led acquisitions and bankruptcy engagements for leading clients in North America and Asia. Mohamed started his career in commercial banking and worked in several positions related to Treasury and Trade finance functions.

He holds a Master's degree from the Johns Hopkins University in International Economics and Political Science as well as a Master's degree in Banking and Finance from Finafrica Foundation in Milan, Italy.

Jon Feintuch
Partner & Senior Portfolio Manager
New Holland Capital

Jon Feintuch is a Partner and Senior Portfolio Manager at New Holland Capital (NHC). Jon is responsible for sourcing, evaluating, and monitoring investments across NHC's client portfolios as well as overseeing portfolio analysts' efforts. Jon also serves as Head of Portfolio Implementation, ensuring that client portfolios are consistent with their stated mandates and risk preferences and liaising with clients to discuss portfolio-related questions.

Prior to joining NHC in 2009, Jon was an Investment Banking Analyst within the Global Technology Group at Barclays Capital. Jon graduated summa cum laude from the Wharton School at the University of Pennsylvania with a BS in Economics.

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

SPEAKER BIOGRAPHIES

Dave Finstad, CFA
Formerly with BCI

Dave Finstad recently retired from BCI's Partnership Portfolio team where he led the group's absolute return and long-only equity fund investments. Mr. Finstad has 30 years of investment industry experience. Prior to joining BCI in 2019, he was a Visiting Researcher at Bodhi Research Group. Before that, he built and led the external fund management team at the New York office of OMERS. Previously, he spent 10 years at AIMCo in Edmonton, Alberta in a similar position. He also worked for Frank Russell Canada (now Russell Investments) and for the Workers' Compensation Board - Alberta. Mr. Finstad is a former member of the board for Alignment of Interests, a non-profit, investor-driven organization focused on strengthening the alignment between hedge fund industry participants.

Mr. Finstad has a M.Sc. in Finance from the London School of Economics and is a CFA charter-holder.

Jamy Kallikaden
Portfolio Manager
CPP Investments

Jamy is a Portfolio Manager in CPP Investments Total Fund Management Department. In her role, she leads the team responsible for integrating climate change into Strategic Allocation and is a member of the Fund's Sustainable Investing Committee. She has over a decade of experience in energy markets and sustainability and has held previous roles in capital markets, trading in energy commodities, and fundamental equity strategies.

Prior to joining CPPIB in 2015, Jamy worked with Macquarie's Energy Markets Division supporting their physical oil and natural gas desk and commodities sell-side research efforts. Jamy holds a BA in Chemical and Environmental Engineering from the University of Waterloo.

Dr. Bahi Kandavel, PhD, CFA
Founder & CEO
Northstar Trading Group

Bahi Kandavel is the Founder & CEO of the Northstar Trading group – a quantitative proprietary trading firm specializing in North American electricity markets, with traders based in Toronto, Calgary & New York. Northstar operates in the deregulated US power markets by providing liquidity through a variety of quantitative and fundamentally driven strategies.

Bahi holds a CFA and a PhD from EDHEC Business School in Nice.

SPEAKER BIOGRAPHIES

Christophe L'Ahelec, CFA
Managing Director, Head of Public Markets
University Pension Plan Ontario

Christophe L'Ahelec is an investment professional with more than twenty years of global experience in France, Hong Kong, Switzerland, and Canada.

As Managing Director, Public Markets, he is responsible for UPP's global investment strategy with a particular focus on Public Market activities.

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 Mignon Genève SA/Alpstar Asset Management, in Switzerland, where he took part in the creation and portfolio management of a European systematic market neutral fund.

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.

Dr. Roger Lee, PhD
Director, Financial Mathematics Program & Associate Professor, Mathematics
University of Chicago

Roger Lee is Director of the Financial Mathematics Program and Associate Professor of Mathematics at University of Chicago.

His research interests include derivative pricing/hedging, algo trading, and crypto DeFi.

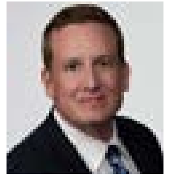
He has a PhD from Stanford University and a BA from Harvard University.

SPEAKER BIOGRAPHIES

Leia Levand, CFA
Director
Innocap Investment Management

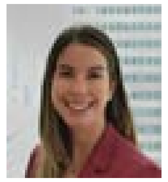
Leia Levand is a Director at Innocap Investment Management where she is responsible for investment due diligence and oversight of alternative investment strategies. Her primary focus is hedge fund strategies, including, but not limited to, credit RV, global macro, event driven, equity hedge, and CTA.

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. Previous to that, Ms. Levand worked at Worker's Compensation Board, where she was responsible for external manager due diligence and oversight across traditional and alternative asset classes. Ms. Levand holds a B.Sc. in Pure Mathematics from Memorial University of Newfoundland and is a member of the Toronto CFA Society.



Darryl Orom, CIM, FCSI
Portfolio Manager, Public Equities
AIMCo

Darryl Orom is Portfolio Manager, Public Equities with Alberta Investment Management Corporation (AIMCo). Prior to joining AIMCo in 2021, Darryl served as Head of Absolute Return Investments with Alberta Teachers Retirement Fund (ATRF) after working in senior investment roles with two major Canadian bank-owned investment dealers. Darryl holds a Bachelor of Commerce degree from the University of Alberta, is a Chartered Investment Manager (CIM) and is a Fellow of the Canadian Securities Institute (FCSI).



Sandy Poiré, CFA
Senior Investment Officer
CN Investment Division

Sandy Poiré is a Senior Investment Officer for the absolute return team at the CN Investment Division. In her current role she is responsible for the allocation to external managers for the hedge fund portfolio. Sandy joined the Division in 2011 and was initially responsible for the industrials sector for the Divisions' European, Asia-Pacific and Emerging Markets equity portfolios.

Sandy graduated from the John Molson School of Business (Concordia University) with a Bachelor of Commerce degree and was the Valedictorian of her graduating class. She also received the Calvin Potter Fellowship from Concordia's Kenneth Woods Portfolio Management Program. Sandy is a CFA charterholder since 2014 and completed a Master's in Business Administration at Queen's University in 2017.

Sandy is Vice President and chair of the governance committee of the board of CFA Montreal and is also an ambassador for Fillactive, an organization aiming to promote physical activities to young Canadian women.

SPEAKER BIOGRAPHIES

Jamie Leanne Ronson
Senior Researcher, Asset Mix, Research & Economics
Investment Management Corporation of Ontario (IMCO)

Jamie Leanne Ronson is a macroeconomist and senior researcher at IMCO investments, which is among Canada's largest Pension funds. Jamie plays a leadership role in IMCO's strategic research efforts, which is a cross-firm collaboration. She also helps monitor the economic outlook and contributes to top-of the house decisions with respect to asset allocation and portfolio construction.

Previously, Jamie has held positions as an economist at PSP investments in Montreal, as well as with Bombardier Aerospace and the department of Finance of the Government of Canada.

Dr. Marco Salerno, PhD
Principal, Total Portfolio
HOOPP

Marco Salerno is Principal, Total Portfolio, where he works on asset-liability management, portfolio construction, and investment research and analytics with a focus on factors.

He joined HOOPP in May 2021. Prior to joining HOOPP, he earned his Ph.D. in Finance at the University of Toronto, Rotman School of Management. His research interests are related to empirical and theoretical asset pricing with a focus for portfolio allocation. He wrote several studies on the topic of stable equities, portfolio tilting, factor investing, measuring economic policy uncertainty, portfolio construction theories, the relevance of financial covenants on contract design, and agency conflicts in investments.

Annie Sorich, MBA
Senior Director, Strategic Planning
PSP Investments

Annie Sorich is Senior Director, Strategic Planning, at the Public Sector Pension Investment Board (PSP Investments). She is responsible for facilitating the constant evolution and execution of PSP's corporate strategy, ensuring strategic decisions enhance PSP's market positioning and corporate effectiveness. She also oversees PSP's annual planning process. With over 17 years of experience in the financial services industry, Annie has deep industry knowledge and expertise in public and private markets as well as technology and data.

Prior to joining PSP Investments in 2018, Annie worked at a cybersecurity start-up and spent six years at the Charter School Growth Fund, the largest impact investment fund focused on public education in the United States. She started her career at Morningstar, Inc., where she was a mutual fund and equities analyst and worked on cutting-edge data projects.

Annie holds an MBA with Honors from the University of Chicago Booth School of Business, and attended Oberlin College, where she received her Bachelor of Arts degree in biology, Phi Beta Kappa.

SPEAKER BIOGRAPHIES

Dr. Sudharshan Sathiyamoorthy, PhD
Principal
Richter Family Office

Sudharshan Sathiyamoorthy is a seasoned investment professional with deep experience in the search, approval and monitoring process for alternative investment managers. He is Vice President and Head of Manager Research at Richter Family Office. He is also the Chair of the Investment Committee.

Sudharshan has previously worked at some of Canada's most respected institutions, including RBC Capital Markets, Diversified Global Asset Management, Canada Pension Plan Investment Board, and Alignvest Investment Management. Sudharshan holds a Ph.D. in Physics, and was a Post-Doctoral Investigator at the Woods Hole Oceanographic Institution. He has published in leading journals and has presented his research at conferences world-wide.

Richter Family Office (RFO) is a multi-billion dollar multi-family office that provides independent and objective wealth management services to high net worth families and individuals. Established in 1999, and as one of the largest and oldest multi-family offices in Canada, RFO has gained an exceptional reputation for providing holistic advice to clients without the bias of affiliations with other financial institutions or wealth managers. RFO has offices in Toronto and Montreal.

Pierre-Philippe Ste-Marie
Visiting Researcher
Bodhi Research Group

Pierre-Philippe Ste-Marie, financial executive with 25 years of experience in the financial industry working with fixed income and cross asset absolute returns teams. He has initiated and successfully unwound absolute returns and indexed portfolios and managed Canadian, US and European cross asset exposure levered and unlevered as a team leader (CEO, CIO) as well as a portfolio manager.

Prior to joining Bodhi Research as a Visiting Researcher, Pierre-Philippe was Optimum Asset management Co-CIO until March 2022. During his tenure he implemented global management and global execution bringing American, European and Canadian teams under the same investment process with cross trading agreements. Prior to joining Optimum, he founded and was Chief Executive Officer of Razorbill Advisors, a Montreal-based investment management firm focused on fixed income, absolute return, total return and relative-value strategies. From 1997 to 2013, he worked for National Bank of Canada, first as a fixed income option modeller, then as a market maker, eventually rising to become a Managing Director, leading a team specialized in quantitative credit modeling and investments.

MEMBER DIRECTORY

This web version of our program does not include our member directory.

For access to our current directory, please see the version on our site located under the heading Members and sub-heading Member Directory.

https://caasa.ca/members/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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