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Conference starts in 21 days



Agenda Last Updated On: Friday, February 6, 2015

Sunday, March 1st, 2015

PGA Honda Golf Classic

Complimentary access to the final round of the Honda Classic is available for those Alpha Hedge East attendees staying at the PGA National on Sunday night. Come join us and cheer on the very best in the world of golf as this year's tournament comes down to its exciting finish.

Monday, March 2nd, 2015

7:30 AM Registration and Continental Breakfast

8:20 AM IMN Welcome



Total DC Connections since inception: 174871





Thierry Dongala, *Conference Producer*, **INFORMATION MANAGEMENT NETWORK**

8:30 AM Economic Overview

- Financial Conditions Supportive of Strong Growth in 2015
- Risk of Eurozone Recession And Impacts On U.S Economy
- Impact of Falling Oil and Gasoline Prices on the Condition of U.S. Consumer
- U.S. labor market conditions
- U.S. Equity Markets Valuations
- Credit Cycle Conditions

Speaker:

Joseph Brusuelas, *Chief Economist*, **MCGLADREY LLP** [[BIO](#)]



[Brusuelas](#)

9:00 AM State of the Hedge Fund Union

- What are the psychological and financial impacts of CalPERS dropping their hedge fund investing program?
- What is the role of geopolitics in market behavior?
- Generating alpha in a macro driven world

Panelists:

Michael Corcelli, *Chief Investment Officer*, **DARA CAPITAL** [[BIO](#)]

Andrew Rabinowitz, *Partner and COO*, **MARATHON ASSET MANAGEMENT** [[BIO](#)]

John Rohal, *Executive Chairman, North America*, **MAN GROUP** [[BIO](#)]

George Mussalli, *Chief Investment Officer & Head of Research, Equity*, **PANAGORA** [[BIO](#)]



[Corcelli](#)



[Rabinowitz](#)



[Rohal](#)



[Mussalli](#)

9:45 AM Adding Value as a Fund of Hedge Funds

- Monitoring and due diligence of hedge funds
- Adding value as an active investor
- Fee negotiations and controlling costs

Moderator:

Aimee Fusco Kish, *Managing Director*, **TEAMCO ADVISERS** [[BIO](#)]

Panelists:

Gregory Schneiderman, *Portfolio Manager and Co-Head of Research*, **AURORA INVESTMENT MANAGEMENT** [[BIO](#)]

Pareesh Shah, *Vice President*, **NEUBERGER BERMAN**

Melanie Rijkenberg, *Associate Director*, **PAAMCO** [[BIO](#)]

Michael Secondo, *Senior Vice President - Business Development Manager*, **US BANCORP FUND SERVICES, LLC** [[BIO](#)]



[Fusco Kish](#)



[Schneiderman](#)



[Rijkenberg](#)



[Secondo](#)

10:30 AM Networking and Refreshment Break

11:00 AM The Regulatory Environment and Penalties for Hedge Funds

- Is there a relationship between fund returns and the current regulatory regime for hedge funds?
- What are regulators supervisory priorities for the industry, and what are the potential implications for fund business decisions?
- What regulatory implications should funds consider in continuing to use expert experts, and how can funds minimize potential exposure?
- How do funds best coordinate compliance infrastructure across global operations?

Moderator:

Derrelle Janey, *Counsel*, **GOTTLIEB & GORDON**

Panelists:

David Pollok, *General Counsel & Chief Compliance Officer*, **LIGHTHOUSE INVESTMENT PARTNERS, LLC**

Dan Viola Esq., *Partner, Regulatory Defense and Compliance Practice*, **SADIS & GOLDBERG LLP** [[BIO](#)]



[Janey](#)



[Viola](#)

11:45 AM Managing Foreign Currency Risk

How have allocations changed over the last 20 years, where are they today, and how will they behave if the dollar strengthens over the next few years?

- Assessing funds exposure to the dollar
- Emerging markets currencies as a dollar hedge
- Reevaluating a global asset allocation in light

Moderator:

Chris Cary, *Director, Financial Institutions Ratings*, **STANDARD & POOR'S RATINGS SERVICES**

Panelists:

Jeffrey Sica, *President*, **CIRCLE SQUARED ALTERNATIVE INVESTMENTS** [[BIO](#)]

Richard Howard, *Global Strategist, Hayman Capital Master Fund*, **HAYMAN CAPITAL MANAGEMENT, L.P.** [[BIO](#)]

Michelle Kelner, *Co-Founder, Senior Partner*, **SANDGLASS CAPITAL MANAGEMENT** [[BIO](#)]



12:30 PM Networking Luncheon

Concurrent Sessions: Choose Track A or Track B

1:30 PM **Track A** Liquid Alternatives: Benefiting from the Migration of Alternatives from Institutional to Retail Markets

- Evolution of the investor in liquid alts
- How are institutions using 40 Act Funds as a part of their portfolio?
- How are fund managers using liquid alts for diversification?

Panelists:

Ed Rzeszowski, *Managing Director*, BLACKROCK [[BIO](#)]

Michael Dieschbourg, *Senior Vice President & Managing Director*, FEDERATED INVESTORS [[BIO](#)]

Ethan Powell, *Chief Product Strategist*, HIGHLAND CAPITAL MANAGEMENT FUND ADVISORS, LP [[BIO](#)]

David Katz, *President & COO*, LARCH LANE ADVISORS, LLC [[BIO](#)]



[Rzeszowski](#)



[Dieschbourg](#)



[Powell](#)



[Katz](#)

1:30 PM **Track B** Relative Value in a Volatile Environment

- Do cross asset allocations provide ample hedging?
- What really drives Event Driven?
- Which volatility products offer RV exposure
- Have futures contracts reached the big leagues in terms of RV?

Moderator:

Jay Caauwe, *Managing Director, CBOE FUTURES EXCHANGE* [[BIO](#)]

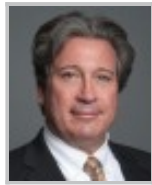
Panelists:

Mark Rzepczynski, *Founding Partner and CIO, AMPHI CAPITAL MANAGEMENT* [[BIO](#)]

Chris Messina, *Senior Vice President, Business Development, ARRIA NLG*

Larry Schulman, *Founder, CHEIRON TRADING* [[BIO](#)]

James White, *Portfolio Manager, TUGAR CAPITAL MANAGEMENT* [[BIO](#)]



[Caauwe](#)



[Rzepczynski](#)



[Schulman](#)



[White](#)

2:15 PM **Track A** **Flash Crashes, Flash Trading and Dark Pools: Market Quality, Trade Performance and Security In A Hyper-Automated Exchange**

- Transactions Costs: What are they and their burden on performance?
- High Frequency Trading, Dark Pools and Fragmented Markets: Issues and solutions for mitigating the external effects of market structure on portfolio performance
- Transaction Cost Analysis: Best practices for developing and monitoring best execution policies and its critical value for your clients
- Cyber security for electronic trading platforms and exchanges

Moderator:

Jim Ross, *Managing Director, PDQ ATS*

Panelists:

John Ramsay, *Chief Market Policy Officer, IEX* [[BIO](#)]

Chris Cary, *Director, Financial Institutions Ratings, STANDARD & POOR'S RATINGS SERVICES*



[Ross](#)



[Ramsay](#)



[Cary](#)

2:15 PM **Track B** Understanding and Avoiding Insider Trading

- When does information sharing become impermissible insider trading?
- What is the difference between trading on leaks and trading on material, non-public information in violation of federal securities laws?
- What lessons can be gleaned from recent Department of Justice and Securities and Exchange Commission insider trading actions?
- What can firms expect during an insider trading related investigation?
- What steps should a firm take to manage communications internally and with investors when it receives notice that it is the subject of an insider trading investigation?

Moderator:

Robert Gottlieb, *Managing Partner*, **GOTTLIEB & GORDON**

Panelists:

Jason Crelinsten, *Chief Compliance Officer & Deputy General Counsel*, **GREYLOCK CAPITAL MANAGEMENT** [[BIO](#)]

Paul Friedman, *US Legal Head and Chief Compliance Officer*, **BLUEMOUNTAIN CAPITAL MANAGEMENT** [[BIO](#)]

Eric Bustillo, *Regional Director*, **U.S. SECURITIES AND EXCHANGE COMMISSION** [[BIO](#)]



[Crelinsten](#)



[Friedman](#)



[Bustillo](#)

3:00 PM **Networking and Refreshment Break**

3:30 PM **Track A** Defining and Exploiting Alternative Beta

- Comparing the Alternative Beta exposure expectation with the Alpha expectation
- The role of smart beta in the evolving core-satellite allocation strategy
- Applying smart beta to different factor exposures outside of equities

Panelists:

Charles Krusen, *Chief Investment Officer*, **KRUSEN FAMILY OFFICE** [[BIO](#)]

Peter T. Willett, *Principal, Investment Consulting*, **MERCER** [[BIO](#)]

Tim Bruce, *Director of Traditional Research*, NEPC [[BIO](#)]

Jeffrey Saret, *Senior Vice President, Thematic Research*, TWO SIGMA INVESTMENTS, LLC [[BIO](#)]

Anthony Foley, *Head Product Strategist (USA)*, WINTON CAPITAL [[BIO](#)]



[Krusen](#)



[Willett](#)



[Bruce](#)



[Foley](#)

3:30 PM **Track B** Examining Opportunities and Developments in Hedge Fund Backed Reinsurance

Reinsurance companies are evolving to combine underwriting strength an insurance company on the front end with the investment expertise of a hedge fund on the back end.

- Examining the new hybrid model
- Background of the ILS (Insurance Linked Security) market
- Successful examples of hedge fund sponsored reinsurance companies
- Opportunities for hedge funds to participate in reinsurance for the future

Moderator:

Kathy Boyle, *President*, CHAPIN HILL ADVISORS

Panelists:

Scott Maries, *Executive Vice President*, ENSTAR GROUP [[BIO](#)]

Brenton Slade, *Chief Operating Officer*, HORSESHOE GROUP

4:15 PM **Track A** Structured Credit

- Opportunities in RMBS, CBMS
- Anticipating the rising interest rate environment
- Analyzing the well of supply in this sector

Panelists:

Lester Coyle, *Chief Investment Officer*, AVM/III ASSOCIATES [[BIO](#)]

Matthew Miller, *Managing Director*, BAYVIEW ASSET MANAGEMENT [[BIO](#)]

Fowad Sheikh, *Portfolio Manager*, GRK PARTNERS [[BIO](#)]

Rajesh Agarwal, *Managing Director*, NAPIER PARK GLOBAL CAPITAL [[BIO](#)]



[Coyle](#)



[Sheikh](#)



[Agarwal](#)

4:15 PM **Track B** Using Structural and Operational Changes to Appeal to Investors

- What innovations can be expected as hedge funds compete for investors?
- What changes can be made outside of regulatory requirements to provide additional transparency and accountability?
- Understanding investors expectations in terms of performance and reporting

Moderator:

Jay Steinle, *Managing Director*, LIGHTHOUSE PARTNERS

Panelists:

Jane Shahmanesh, *Managing Director*, ADHERENCE CONSULTING GROUP, LLC

Perry Lerner, *Managing Director*, CROWN GLOBAL

Bradley D. Belt, *Vice Chairman*, ORCHARD GLOBAL ASSET MANAGEMENT [[BIO](#)]

Max Rijkenberg, *Legal Counsel*, PAAMCO [[BIO](#)]



[Belt](#)



[Rijkenberg](#)

Plenary Session Reconvenes

5:00 PM Alternative Income: How to Invest in a Rising Interest Rate Environment

- Discussing current interest rate policy in the spring of 2015
- Examining investment opportunities in private credit, structured debt, and distressed debt
- The never ending search for yield in a low interest rate environment

Moderator:

Anthony Lombardi, *Associate Partner, Institutional Advisory Services*, [HEWITT ENNIS KNUPP](#)

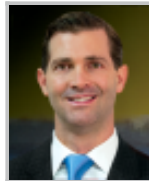
Panelists:

Casey Wamsley, *Director*, [COLLINS CAPITAL INVESTMENTS](#) [[BIO](#)]

Brian Roth, *Portfolio Manager*, [EJF CAPITAL LLC](#) [[BIO](#)]

Renee M. Noto, *Managing Director, Business Development*, [FIFTH STREET ASSET MANAGEMENT](#) [[BIO](#)]

Julie Lohrmann, *Investor Relations*, [PRYTANIA INVESTMENTS](#)



[Wamsley](#)



[Noto](#)



[Lohrmann](#)

5:45 PM Networking Cocktail Reception

6:45 PM End of Day One

Tuesday, March 3rd, 2015

7:45 AM Registration and Breakfast for Closed Door Attendees

8:00 AM Closed Door Asset Allocator Breakfast

This workshop will run from 8am to 8:50am.

8:15 AM Registration and Continental Breakfast for All Attendees

9:00 AM Beating Traditional Portfolios: Can it Still be Done?

- Absolute Return: What is it? How do You Get it?
- The Resurgence of Portable Alpha in a Low Return Environment
- Tail Risk Hedging: What is the Best Strategy for Protecting Funds from Rare Events?
- Statistical analysis and benchmarking for absolute return strategies

Moderator:

Amanda Tepper, *Chief Executive Officer*, CHESTNUT ADVISORY GROUP [[BIO](#)]

Panelists:

Peter Algert, *Chief Executive Officer & Chief Investment Officer*, ALGERT GLOBAL [[BIO](#)]

Christine Gaelzer Helou, *Principal*, GLOBAL FUND MATCH [[BIO](#)]

Paul Joss FSA, CFA, *Investment Strategist*, HARTFORD INVESTMENT MANAGEMENT COMPANY [[BIO](#)]

Christian Lena, *Global Head of Investor Relations*, VIVALDI ASSET MANAGEMENT [[BIO](#)]



[Tepper](#)



[Algert](#)



[Gaelzer Helou](#)



[Joss](#)



[Lena](#)

9:45 AM Looking Under the Radar: Incubators and Investing in Emerging Managers

- What are the up and coming strategies to keep an eye out when assessing emerging managers?
- Diversification within your portfolio of emerging managers
- Using incubators, funds, and direct investments to access emerging managers

Panelists:

Sanford Brown, *Managing Director, Head of Business Development*, ALTERNATIVE INVESTMENT GROUP [[BIO](#)]

Ben Cossey, *Seeding Manager*, **ENERGY ALPHA** [[BIO](#)]

Adam Choppin, *Manager Research - International Equities*, **FIS GROUP** [[BIO](#)]



[Brown](#)



[Cossey](#)



[Choppin](#)

10:30 AM Networking and Refreshment Break

11:00 AM Finding Yield in Municipal Bonds: Puerto Rico Case Study

- Improving economic indicators to paint a more accurate picture of Puerto Ricos financial situation
- Hedge funds role as advisors in Puerto Rican restructuring
- Hedge funds as lenders to bolster the economy

Panelists:

Hector Negróni, *Principal*, **FUNDAMENTAL CREDIT OPPORTUNITIES** [[BIO](#)]

Christopher Dillon, *Portfolio Manager*, **MARINER INVESTMENT GROUP, LLC**

Chris Foster, *Managing Director, Financial Markets Advisory & Co-Head of Municipal & Corporate Credit*, **NEW OAK**



[Negróni](#)

11:45 AM Activist Strategies

- Identifying and clearly defining criteria for long term value
- Assessing the sustainability of current activist strategies
- Effective communication in understanding the goals of activist investors
- How have the returns of activist hedge funds compared to others in 2014-15?

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Panelists:

Armen Karamanian, *Managing Director*, **ADMIRE CAPITAL**

12:30 PM 2015 Alpha Hedge East Concludes

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