

# 100 Women in Hedge Funds London Invites You To: A "Showcase the Talent" Event – Female Hedge Fund Professionals Discuss Quantitative Strategies Monday, December 11th, 2006 at 6:30 pm

We are pleased to present a panel of leading-edge hedge fund professionals for a lively discussion of the rewards and risks in managing assets "by the numbers." These hedge fund experts will educate, inform and inspire us to a better understanding of the issues and challenges underlying these investment styles, as well as share their experiences in the industry. We will also hear about the challenges of presenting complex quantitative strategies to clients – the myths and misconceptions of "black box" models. With a highly experienced hedge fund allocator at the helm, we are sure you will enjoy what promises to be truly insightful and entertaining conversation.

We would like to thank All Bar None at UBS for generously sponsoring this event.

### Moderated by:

Tracy Pearson, Forsyth Partners Limited - Head of Alternative Investment

#### Panelists:

Charlotte Grundman, CFA, GSAM - Executive Director, Quantitative Resources Group Alexandra Vincenzi, UBS - Capital Introductions Group Marlies van Boven, PhD, Baring Asset Management (London) - Head of Quantitative Analysis Melanie Lynch, Graham Capital Management - Senior Economist

### **Event Details**

Date: Monday, December 11th, 2006

Time: 6:30pm Registration

6:45-8:00pm, Panel discussion and Q&A

Sponsor: UBS - "All Bar None" UBS internal employee network

Location: UBS, 1 Finsbury Avenue, EC2M 2PP, ground floor conference centre

### RSVP:

http://www.100womeninhedgefunds.org/pages/event\_registration.php.

To RSVP for this event, you will need to be a registered member of 100 Women in Hedge Funds. Please click here for membership information:

http://www.100womeninhedgefunds.org/pages/membership.php

Admission to this event is free, but there will be a "no-show" fee of £20 for members who RSVP but do not attend. We will accept RSVPs for the event on a first come, first serve basis. No walk-ins will be permitted to attend. This event is NOT FOR ATTRIBUTION.

### Tracy Pearson, Head of Alternative Investments, Forsyth Partners Limited

Tracy Pearson is Head of Alternative Investments and Team Leader for the Research and Investment team at Forsyth Partners, where she has been since July 1997. She is responsible for research on hedge funds, fund selection and asset allocation and is also responsible for the development of the firm's proprietary alternative investments research database.

Tracy Pearson recently has been appointed a Board Director of Forsyth Partners Ltd.

Ms. Pearson graduated with a BBA (Hons) in Management Science from Lancaster University and with a PDip in Finance from London University. She holds the Chartered Alternative Investment Analyst (CAIA) and the IMC.

## Charlotte Grundman, CFA, Executive Director, Product Strategy, Quantitative Resources Group, Goldman Sachs Asset Management

Charlotte Grundman joined the Quantitative Resources Group of Goldman Sachs Asset Management (GSAM) in September 2005, focusing on all quantitative products offered by GSAM. Ms. Grundman joined GSAM in February 2003 as a member of the Global Investment Strategies Group. She joined Goldman Sachs in March 2000 as a member of the Communication, Media and Technology team in the Investment Banking Division, working with technology and telecom clients on mergers, acquisitions and IPOs.

Charlotte graduated from HEC (Haute Ecole de Commerce) in Paris with a major in finance in 2000.

### Alexandra Vincenzi, UBS

Before Joining the UBS Capital Introductions groups in June of this year, Alexandra Vincenzi was a senior portfolio manager at Cambridge Place Investment management, after having spent 3 years at UBS O'Connor where she ran the European Financials long-short portfolio for the Fundamental Research Strategy. Prior to that, she worked for Nicola Horlick at SGAM, where she was a portfolio manager on European Equities. Ms. Vincenzi started her career at Paribas in Geneva, where she worked as a buy-side analyst on financial stocks for three and a half years.

Ms. Vincenzi graduated from the Graduate Institute of International Studies in Geneva.

### Marlies van Boven, PhD, Head of Quantitative Analysis, Baring Asset Management (London)

Marlies van Boven heads the Quantitative Research team at Barings. She is responsible for designing and implementing both market-and sector-based stock screens and designing and auditing risk control mechanisms for all equity and bond investment teams. She is currently working on an emerging market quantitative Hedge Fund. She will also be a portfolio manager for the Blue-Chip Multi-strategy fund to be launched in November as a joint initiative with Babson Capital.

Ms. van Boven joined Baring Asset Management in 2003 from Newton Investment Management where she was a Quantitative Strategist and was responsible for initiating the development of quantitative equity research. During her tenure at Newton, she chaired the Quant Focus Group and was a member of the Tactical Sector Overview Committee.

Ms. van Boven has an M.A. in Accounting and Finance from Institute Coremans (Belgium). She holds a Ph.D. in Finance from Warwick Business School. She is a member of INQUIRE UK, and participates as a member of the INQUIRE Research Committee that is responsible for the selection and monitoring of research projects. Ms. van Boven has 7 years of investment experience.

### Melanie Lynch, Senior Economist, Graham Capital Management

Melanie Lynch is a Senior Economist at Graham Capital Management, where she has been since December 2001. She is responsible for analyzing and forecasting the US economy and monetary policy and helps manage the Fed Policy program. From 1993 to 2001, Ms Lynch was a managing director and senior economist at Bear Stearns & Co., Inc. Prior to that, she was an Assistant Economist on the open market desk with the Federal Reserve Bank of New York and an Associate Economist with the Board of Governors of the Federal Reserve System.

Ms. Lynch graduated cum laude from the University of Maryland at College Park with a B.S. in economics.

### About UBS - "All Bar None" UBS internal employee network

UBS is one of the world's leading financial firms, serving a discerning global client base. As an organization, it combines financial strength with an international culture that embraces change. As an integrated firm, UBS creates added value for clients by drawing on the combined resources and expertise of all its businesses.

UBS is present in all major financial centers worldwide. It has offices in over 50 countries, with 39% of its employees working in the Americas, 37% in Switzerland, 16% in the rest of Europe and 8% in the Asia Pacific time zone. UBS is a Swiss public company listed on the SWX Swiss Stock Exchange, the New York Stock Exchange (NYSE) and the Tokyo Stock Exchange (TSE)

**UBS's internal employee network, All Bar None,** was established to foster an open-minded and inclusive UBS culture that inspires all staff to excel and reach their true potential, both as individuals and as members of the broader UBS team. They seek to achieve this through four areas: internal and external

networking, leadership development programs, external client events, and impacting UBS recruitment initiatives.

### About 100 Women in Hedge Funds

100 Women in Hedge Funds is a hedge fund industry association founded in December 2001 and dedicated to the advancement of the hedge fund industry. Our membership is constituted of approximately 4,500 professional women in financial services careers in and around the hedge fund industry. The group's mission includes advancing a positive image of the alternative investment industry, providing unique, high quality educational opportunities for members, promoting personal and professional advancement, and cultivating opportunities to enhance the lives of women and children around the world through philanthropic endeavors.