



**100 women in  
hedge funds®**

**Education Session No. 388:  
A Conversation with Allocators Steve Algert, Tom Lopez and Lisa Mazzocco:  
How to Implement an Effective Hedge Fund Program**

April 11, 2013 at 4:30 PM  
Beverly Hills, CA

Learn the challenges of implementing and managing a Hedge Fund Program at a cultural institution, a public pension fund and a university. Three allocators will share how they are positioning their portfolios in the current market and will describe the opportunities for hedge funds. A lively Q&A will follow the panel discussion.

**Participants**

**Steve Algert**, Managing Director, The J. Paul Getty Trust

**Tom Lopez**, CIO, Los Angeles Fire & Police Pension Systems

**Lisa Mazzocco**, CIO, University of Southern California

**Kimberly Mounts**, *Moderator*, Founder and CEO, MAP Alternative Asset Management Company

**Event Details**

**Date:** April 11, 2013

**Time:** 4 PM Registration. Networking and cocktails prior to session.

Panel presentation starts at 5:30 PM

**Host:** Jefferies, Pyramis Global Advisors and Wellington Management Company, LLP

**Location:** The Beverly Wilshire, A Four Seasons Hotel

9500 Wilshire Boulevard, **Beverly Hills**, CA 90212

**RSVP:** [RSVP Now](#)

If you have any questions about this event, please contact the [California, South](#) committee.

**This event is NOT FOR ATTRIBUTION. All 100WHF events are private events and we require that no one reports publicly on any aspect of them.**

**Admission is free, but there is a \$25 charge if you register and do not attend, even if you cancel in advance. No-show proceeds will be donated to Best Buddies, the 2013 beneficiary of 100WHF's US philanthropic initiatives.**

If you have no-show fees in arrears, the system cannot register you for an event. You can view and pay for any outstanding no-show fees online from your [Member Profile](#)

Space is limited. No walk-ins will be permitted.

## Biographies

### **Steve Algert**, Managing Director, The J. Paul Getty Trust

Steve Algert is a Managing Director in the Investments Department, responsible for the hedge fund and credit-related programs of the \$5.5 billion Getty Trust. Prior to joining the Getty, Steve was at the Treasurer's Office of The Regents of the University of California, where he made the University's first hedge fund investments. He also helped oversee \$30 billion in public equities managed externally. Prior to this, Steve was in the fund of hedge funds group at Citigroup Alternative Investments, in fixed income research at BARRA RogersCasey, and in the fixed income risk management group at BARRA. Steve holds a Masters in Public and Private Management from the Yale School of Management and a B.S. from the University of California at Berkeley. He is a CFA and CAIA charter holder.

### **Tom Lopez**, Chief Investment Officer, Los Angeles Fire & Police Pension Systems

Tom Lopez is the Chief Investment Officer of Los Angeles Fire & Police Pensions. He has worked at the Los Angeles Fire & Police Pension System in the investment section for over 32 years. He has been the Chief Investment Officer of the system since 1993. The Los Angeles Fire & Police Pension System operates a defined benefit pension plan covering all firefighters and police officers of the City of Los Angeles. In addition to service retirements, the Plan also provides survivor benefits to the families of those killed on duty and disability retirements to those severely injured and unable to continue their Department careers. The plan is approximately \$15.5 billion and has over 13,000 active members and over 12,000 retired.

### **Lisa Mazzocco**, Chief Investment Officer, University of Southern California

Lisa Mazzocco was named USC's first chief investment officer effective April 18, 2011. Reporting directly to the president and working closely with the university's chief financial officer and the investment committee of the USC Board of Trustees, Mazzocco is charged with building a staff that will bolster the investment function of USC's endowment in support of the university's academic aspirations. She also advises the investment and finance committees of the USC Board of Trustees with respect to endowment performance, and chairs the university's retirement oversight committee. Before joining USC, Mazzocco was chief investment officer for the Los Angeles County Employees Retirement Association (LACERA), where she had worked since 1992. At LACERA, she was responsible for asset allocation of a \$31 billion pension fund, working with the association's Board of Investments to develop implementation plans for its investment strategies. She previously served as a senior analyst at Security Pacific National Bank, and began her career at Wilshire Associates. Mazzocco holds an MBA from California State Polytechnic University, Pomona, and a bachelor's degree from San Diego State University.

### **Kimberly Mounts**, Founder and CEO, MAP Alternative Asset Management Company

Kimberly Mounts, CAIA, is the Founder and CEO of MAP Alternative Asset Management Company, a premier risk management and fixed income hedge fund consulting firm with assets under advisement in excess of \$35 Billion. Founded in 2006, MAP Alternative is a woman-owned SEC Registered investment adviser that solely works with institutional investors that are some of the largest public and corporate pensions. Ms. Mounts has over 15 years of experience in fixed income derivatives, risk advisory, hedge funds and investment banking primarily at Goldman Sachs and Morgan Stanley in New York City. She identified, structured and executed global derivative opportunities for institutional investors in the Fixed Income Division at both Goldman Sachs and Morgan Stanley. Ms. Mounts is a founding member of the Southern California Chapter for 100 Women in Hedge Funds and on the Southern California Steering Committee of CAIA. She was named one of Institutional Investor Magazine's 2012 Hedge Fund Rising Stars and nominated for the 2012 Orange County Business Journal Women in Business award. Ms. Mounts was one of 30 participants at a White House Briefing and previously held a top-secret security clearance. She holds a Bachelor's of Science in Electrical Engineering from the University of California, Los Angeles and a MBA in Finance from the Wharton School of the University of Pennsylvania.

# Jefferies

## About Jefferies

Headquartered in New York, Jefferies is a global securities and investment banking firm providing capital markets, underwriting and advisory solutions for corporations and their investors. The firm is also a top provider of trade execution, with an award-winning research platform and a suite of wealth and asset management products and strategies. Jefferies offers clients a full-service integrated prime brokerage platform that includes execution, centralized custody, securities lending, capital introduction, and outstanding web-based portfolio and risk reporting. By providing the unique combination of personal attention and cutting edge technology, we can accommodate the most advanced business requirements of the most sophisticated hedge funds. Our prime brokerage service enables clients to trade from anywhere in the world, while centralizing all clearance, settlement, financial and administrative services. We provide our clients with access to one of the most robust full -service investment banking platforms on Wall Street, and we continue to innovate and expand our capabilities to help our hedge fund clients meet their objectives.



## About Pyramis Global Advisors

Pyramis Global Advisors, a Fidelity Investments company, is an asset management firm focused on developing solutions for institutional investors, including corporate and public retirement plans, endowments, foundations, Taft-Hartley and sovereign entities worldwide. Pyramis provides expertise across a broad asset class spectrum and a rigorous risk management platform with a commitment to seeking consistent and repeatable investment performance. Pyramis' comprehensive global research coverage includes specialized teams with focused expertise resulting in breadth and depth of research. Pyramis is headquartered in Smithfield, Rhode Island, with additional offices in Boston, London, Hong Kong, Toronto, Montreal and Tokyo. As of December 31, 2012, Pyramis manages approximately \$187 billion in assets for 635 institutional clients around the world.



## About Wellington Management Company, LLP

Wellington Management Company, LLP is one of the largest private, independent investment management companies in the world. During the more than 80 years since our founding, we have provided innovative investment leadership to meet the needs of our clients. Today, with client assets under management totaling US\$758 billion, we serve as an investment advisor for over 2,100 institutional clients in more than 50 countries. The assets we manage are invested using a broad range of asset classes and investment approaches including equities, fixed income securities, multi-strategy and alternatives. Our sole focus is investment management, and all of our resources are dedicated to meeting our clients' needs. Wellington Management Company, LLP is an independent, private partnership owned by 125 partners, all active in the firm. There is no outside ownership. As a result, our business approach is long term, and our interests are aligned with those of our clients.

**About 100 Women in Hedge Funds ([www.100womeninhedgefunds.org](http://www.100womeninhedgefunds.org))**

100 Women in Hedge Funds is a global, practitioner-driven non-profit organization serving over 10,000 alternative investment management investors and professionals through educational, professional leverage and philanthropic initiatives. Formed in 2001, 100 Women in Hedge Funds has hosted more than 300 events globally, connected more than 250 senior women through Peer Advisory Groups and raised close to \$28 million for philanthropic causes in the areas of women's and family health, education and mentoring.