



**100 women in
hedge funds®**

**Education Session No. 475:
Smart Beta - Using ETP's to generate alpha today**

May 22, 2014 at 6:15 PM
Geneva

Why did global Exchange Traded Product (ETP) assets hit an all-time high of over \$1.7 trillion in 2012? Investors increasingly sought liquid, cost-effective access to capital markets. Today, smart beta strategies have grabbed headlines and investor attention, despite controversial debate on how "smart" they really are.

Learn more about the latest trends and cutting edge product developments from lead providers and managers active in this growing space. Become alert to potential pitfalls and hidden costs in this sector. In the post-panel Q&A, suggest scenarios to help you consider the use of ETPs in your clients' portfolios and continue the conversation and networking with industry specialists while enjoying drinks and canapés.

Participants

Laurent Chevallier, Eurofin Capital
Stephen Cohen, iShares
Philip Knueppel, Deutsche Bank
Jacques Lemoisson, Banque Lombard Odier & Cie
Deborah Yang, *Moderator*, MSCI

Event Details

Date: May 22, 2014

Time: 5:30 PM Registration.

We will begin *promptly* at 6:15 PM; please arrive early. Since it is disruptive to everyone when latecomers enter the session, those arriving after an education session has begun will only be admitted at the discretion of 100WHF and the host. Please note the start time on this invite and plan to arrive early.

Networking and canapés will follow.

Host: Blackrock / iShares

Location: Mandarin Oriental

Geneva, Switzerland - [Directions](#)

RSVP: [RSVP Now](#)

If you have any questions about this event, please contact the [Geneva Education](#) 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 to this event is free, but there is a 30 CHF charge if you register and do not attend (even if you cancel in advance). No-show proceeds will be donated to the 2014 beneficiary of 100WHF's Swiss 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

Laurent Chevallier, Head Alternative Beta Research, Eurofin Capital

Laurent is currently the Fund Manager of the Vasken Macro fund and Head of Alternative Beta Research at Eurofin Capital. Laurent was previously Executive Director and Head of Manager Selection & Investments at Unigestion in Geneva from 2005 to 2008, where he was in charge of a 12 person team of analysts and researchers managing USD 3.5 bio in hedge fund portfolios. Laurent's team brought Unigestion's fund performance into top deciles rankings during the 2007-08 period. In 2004, he held the position of CIO and Risk Manager at Bucephale in Geneva (USD 400 mm in assets). From 2001 to 2004, he co-founded and was a minority Partner of Quest Partners in New York (AlphaQuest Funds), a systematic HF/CTA and FoF management firm. From 1998-2001, Laurent was Head of Research and Allocation for Weston Capital in New York, overseeing USD 1.5 bio in assets.

Laurent started his career in the Asset Management Industry as an analyst and a futures trader in New York and has gained substantial expertise in systematic and arbitrage strategies. He holds an MBA from Thunderbird School of Business and is a CFA charter holder.

Stephen Cohen, Managing Director, Chief Investment Strategist, iShares

Stephen Cohen, Managing Director, is Chief Investment Strategist for BlackRock International Fixed Income and iShares EMEA. He is a frequent contributor to financial news media and appears regularly on Bloomberg TV and CNBC. For iShares EMEA he leads the investment strategy team that provides clients with in-depth ETF market and product analysis.

He joined BlackRock in 2011 from Nomura where he was Global Head of Equity Linked Strategy, and led the #1 Institutional Investor ranked convertibles research team. He has considerable experience as an investment and market analyst, previously working in Japanese Convertibles at ING Barings from 2001-2003. Mr Cohen began his career in UBS Fixed Income in 1996 where he held roles within relative value strategy and hedge fund sales. In addition, Mr Cohen has been a Director of Enovara, an Irish funds company. He earned a First Class honours degree in Economics from the University of Southampton in 1996.

Philip Knueppel, Head of Passive Investments Switzerland, Austria & CEE, Global Client Group, Deutsche Bank

After graduating from the University of Constance with a degree in economics in 2005, Philip Knueppel became a product manager on the structured products desk at ABN Amro in Zurich and Frankfurt. He joined Deutsche Bank in 2010, where he has worked in the area of structuring for derivatives-based investment products and was responsible for product management and sales at Deutsche Bank's exchange traded commodities (ETCs) and exchange traded funds (ETFs) platforms in Frankfurt. At the end of 2012 Philip was appointed Head of Passive Investments Switzerland, Austria & CEE, Global Client Group within Deutsche Asset & Wealth Management. He is based in Zurich.

Jacques Lemoisson, Head of ETF & Equity Advisory, Banque Lombard Odier & Cie

After graduating from an Aeronautical Engineer School in France, he spent 5 years on the Fixed Income side. In 1999, he started a new career in Equities, joining JP Morgan Paris in 2001 where he started as Head of Sales Trading. In 2004 he pursued to advise Insurances and Pension Funds in Asset Allocation via ETFs. In 2010, Jacques Lemoisson joined Lombard Odier. He created a new Advisory service based on a proprietary Global Macro Approach as well as pursuing his work on Tactical Asset Allocation via ETFs. Within 2 years, his desk reached assets under management of CHF 200mn and is managing over 10 different strategies today - including a "Tactical Asset Allocation" strategy that is implemented through the use of ETFs only. To support this process, he created a "One Stop Shop ETF" based on three pillars: Advice, Selection and Liquidity.

Deborah Yang, Managing Director, Head of Index Business EMEAI, MSCI

Deborah is Managing Director and head of Index Business for EMEAI (Europe, Middle East, Africa, India) based in Paris. Previously, she was the head of Asia ex Japan coverage, and led the region since 2005. In this role, she opened the first China office based in Shanghai, and expanded the size and scale of the business. Deborah is currently a member of the MSCI Operating Committee.

Deborah joined the firm in 2001. She has substantial experience working with pension funds, endowments/foundations, investment consultants and fund managers as the former head of MSCI's US West Coast office. Prior to MSCI, she worked at Donaldson, Lufkin, and Jenrette based in New York and San Francisco.

Deborah served as member of the advisory board of the Quantitative Finance program at the Chinese University of Hong Kong. She obtained her Masters of Business Administration (MBA) from Harvard University and received the Dean's Award for Leadership. She also graduated with a Bachelor of Science degree in Finance, Marketing and a minor in English Literature from the University of California at Berkeley.



About Blackrock / iShares

iShares is the global product leader in exchange traded funds with over 600 funds globally across equities, fixed income and commodities, which trade on 20 exchanges worldwide. The iShares Funds are bought and sold like common stocks on securities exchanges. The iShares Funds are attractive to many individual and institutional investors and financial intermediaries because of their relative low cost, tax efficiency and trading flexibility. Investors can purchase and sell shares through any brokerage firm, financial advisor, or online broker, and hold the funds in any type of brokerage account. The iShares customer base consists of the institutional segment of pension plans and fund managers, as well as the retail segment of financial advisors and high net worth individuals

About 100 Women in Hedge Funds (www.100womeninhedgefunds.org)

100 Women in Hedge Funds is a global, practitioner-driven non-profit organization serving over 12,000 alternative investment management investors and professionals through educational, professional leverage and philanthropic initiatives. Formed in 2001, 100 Women in Hedge Funds has hosted over 450 industry education events globally, connected more than 250 senior women through Peer Advisory Groups and raised over \$33 million for philanthropic causes in the areas of women's and family health, education and mentoring.