



**100 women in  
hedge funds®**

**Education Session No. 635:  
Managing Risk in Volatile Financial Markets**

May 3, 2016 at 5 PM  
Toronto

While only four months into the year, 2016 has proven to be a very challenging period for active managers. Has the market environment changed? Why are some hedge funds still underperforming? We'll hear from absolute oriented managers that have successfully managed risk in volatile markets. Come join a timely discussion as we explore key takeaways from Q1 and potential opportunities going forward.

**Participants**

**Matthew Davis**, Short Horizon Alpha - Public Market Investments, CPPIB  
**Brad Dunkley**, Waratah Capital Advisors  
**Scott Greeder**, Broad Bay  
**Peter Haynes**, *Moderator*, TD Securities

**Event Details**

**Date:** May 3, 2016

**Time:** 4:30 PM Registration.

We will begin *promptly* at 5 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 cocktails before and after session.

**Host:** TD Securities

**Location:** TD Tower 66 Wellington Street  
54th Floor, Lambert Room, **Toronto**, ON, Canada

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

If you have any questions about this event, please contact the [Toronto](#) 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 25 CAD charge if you register and do not attend (even if you cancel in advance). No-show proceeds will be donated to the beneficiary of 100WHF's most recent Canadian 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

**Matthew Davis**, Portfolio Manager, Short Horizon Alpha - Public Market Investments, CPPIB

Matthew Davis is a Portfolio Manager within the Cross Asset team in the Short Horizon Alpha group at CPPIB. Matthew primarily manages portfolios covering global equity volatility products and contributes to the management of foreign exchange and rates programs within the Cross Asset team.

Prior to CPPIB, Matthew was an institutional market maker in equity derivatives at RBC Capital Markets.

Matthew holds a master's degree in Financial Economics from the University of Toronto as well as a Chartered Financial Analyst designation.

**Brad Dunkley**, Co-Founder, Co-CEO, Portfolio Manager, Waratah Capital Advisors

Brad is a Co-Founder, Co-CEO and Portfolio Manager at Waratah, a \$1 billion equity long short manager based in Toronto.

Waratah is a fundamental equity long short manager which specializes in producing low volatility absolute returns.

Brad distinguished himself as an astute investor during his many years at Gluskin Sheff + Associates. As Vice President and Portfolio Manager, Brad was the firm's sole manager of \$1 billion worth of equity long/short assets across four strategies.

Brad holds a Chartered Financial Analyst designation and a bachelor's degree in business administration from Wilfrid Laurier University, where he was a gold medal recipient.

**Scott Greeder**, Portfolio Manager & Managing Partner, Broad Bay

Scott Greeder is the Managing Partner of Broad Bay as well as the sole Portfolio Manager. Prior to founding Broad Bay, Mr. Greeder was a Partner at Scopia Capital where he was responsible for investments in the Retail/Consumer industry as well as a member of the Industrials and Financials sector committees. Before Scopia, Mr. Greeder was an analyst at Greenhill & Co where he worked on Private Equity investments as well as advisory work in the firm's M&A and Restructuring practices. Mr. Greeder graduated from the University of Virginia in 2003.

**Peter Haynes**, Managing Director, Index Products, TD Securities

Peter Haynes joined TD Securities (TDSI) in June, 1995. Currently, Peter heads up TDSI's Index Products team, a group responsible for index and market structure research and ranked number 1 by Brendan Woods in every year since 2004. In addition, Peter handles relationship management for a few key Ontario-based institutional investors, and manages TD Securities Client Relations Committee. Previously at TDSI, Peter was responsible for equity derivatives sales and portfolio trading. Prior to joining TDSI, Peter worked for one year in Montreal with Credit Lyonnais Canada, marketing global equity derivatives to Canadian investors. Before Credit Lyonnais, Peter started his career at the Toronto Stock Exchange, spending 6 years in their index and derivatives marketing department, involved in both retail and institutional efforts to develop the listed Canadian index products and equity derivatives business. He graduated from the University of Western Ontario in 1989 with a Bachelor of Arts in Economics. Peter is a member of S&P's US, Canadian and Global Index Advisory Panels as well as the Ontario Securities Commission's Market Structure Advisory Committee.

## **About TD Securities**

### TD Securities

As a leading corporate and investment bank, TD Securities provides a wide range of integrated capital market products and services to corporations, governments and institutions. Our clients choose us for our knowledge, innovation and experience in the following key areas of finance: investment, corporate and government banking, capital markets, and interest rate, currency and derivative products.

Operating out of 12 offices in key financial centres, we provide superior advice and execution to clients around the world. Our services include the underwriting and distribution of new debt and equity issues, providing advice on strategic acquisitions and divestitures, and executing daily trading and investment.

### TD Bank Group

Headquartered in Toronto, Canada, the Toronto-Dominion Bank and its subsidiaries are collectively known as TD Bank Group (TD). TD offers a full range of financial products and services to more than 24 million customers worldwide. Considered one of the world's 50 safest banks and one of only a few banks to be rated Aa1 by Moody's, TD is a Top 10 bank in North America. As of Q1 2016, TD had C\$1.1 trillion in assets and over 79,900 employees worldwide.

## **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 13,000 alternative investment management investors and professionals in 20 locations through educational, professional leverage and philanthropic initiatives. Formed in 2001, 100 Women in Hedge Funds has hosted over 500 industry education events globally, connected more than 350 senior women through Peer Advisory Groups and raised over \$38 million for philanthropic causes in the areas of women's and family health, education and mentoring.