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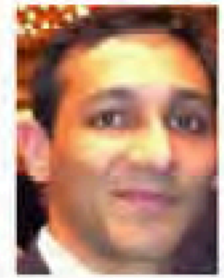
Mr. Milind Sharma,

Chief Executive Officer
QuantZ Capital Management LLC



Milind Sharma is currently CIO of QuantZ Capital, an equity market neutral hedge fund specalizing in statistical arbitrage strategies, which he launched in 2009. For 3 years prior to that, he ran a proprietary trading desk at RBC Capital Markets which included Quant EMN, Short Term & Event Driven portfolios [upto $700mm AUM]. Prior to that, in his capacity as Director & Senior Proprietary Trader at Deutsche Bank, he managed Quant EMN portfolios [upto $500mm AUM] & contributed to the broader prop trading mandate in Cap Structure Arb & with LBOs.

Prior to that he was co-founder of Quant Strategies (previously R&P) at BlackRock (MLIM), where his investment role spanned a dozen quantitatively managed funds & separate accounts with approx $30B in AUM pegged to the models. The ML Large Cap Series funds (under the stewardship of then MLIM President & CIO) were 5* rated, in the Lipper top 5% & won several WSJ + Morningstar awards by the time of his departure in 2004. His Quant Strategy oversight included all MLIM Alternative Investments, MLQA & Equity funds. Prior to MLIM, he was Manager of the Risk Analytics and Research Group at Ernst & Young LLP where he was also co-architect of Raven (one of the earliest derivatives pricing/ validation engines) & co-created the 1st model for pricing cross-currency puttable Bermudan swaptions.

Amongst the first to ever receive a degree in Financial Engineering from the pioneering MSCF program at Tepper (Carnegie Mellon), he has a dual MS in Applied Math from CMU where he was also in the PhD program. He graduated from Vassar with a near perfect GPA, completed the Honours Moderations curriculum at Oxford en-route, was subsequently in the Wharton executive program & audited numerous graduate courses at Princeton. He had the top score on the International Baccalaureate in Canada while at Lester Pearson (UWC).

His publications have appeared in the Journal of Investment Management, Risk, Wiley, HedgeQuest, World Scientific, Elsevier etc. He is a frequent speaker at conferences. Media coverage has included WSJ, Bloomberg, Hedge Alert, FinAlternatives, AR magazine, Hedgeco, HFMWeek etc.

Appearing:

Conference Day Two Friday, December 9, 2011

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