

Shrinking Alpha: Can Factor Investing Help in India?



Tianyin Cheng
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Tianyin Cheng is Senior Director, Strategy Indices at S&P Dow Jones Indices. She focuses on alternate beta strategies including factor-based strategies, dividends, and volatility, as well as quantitative, thematic, and asset-allocation strategies. In her role, Tianyin works closely with the sales, marketing, and global research & design departments to bring new ideas to market.

Prior to her current role, Tianyin was a quant analyst and risk manager at Catalytic Investment Group, a Singapore-based multi-strategy fund, equity fund, and family office. She also has two years of experience in quantitative equity research, including a position at Daiwa Capital Markets in Singapore.

Tianyin holds a M.Sc. in econometrics and mathematical economics with Distinction from The London School of Economics (LSE) and a B.Sc. in mathematics with the Lee Kuan Yew Gold Medal award from Nanyang Technological University (NTU), Singapore.



Joanne Murphy
Managing Director - Asia Pacific
CAIA Association

Jo has been in Asia for almost 23 years, predominantly based in Hong Kong but with two valuable years spent in Singapore. She has held several senior Asia Pacific wide management positions, successfully leading sales, business development, marketing and client relationship management divisions for major institutions; and has both built and managed large and effective regionally located teams.

Jo was expatriated to Hong Kong, with Morgan Stanley, in early 1997 and has worked for several global institutions; covering intermediary, buy and sell side, entrepreneurial and now in a professional education business environment - throughout the Alternative Investment industry.

In 2000, Jo joined HSBC Securities Services (previously Bank of Bermuda) as Head of Sales, Asia Pacific (based in Hong Kong) and in 2005 moved on to Head of Sales Asia (ex Japan) and Product Specialist for all alternative investment products at Deutsche Asset Management (in Singapore). In 2008, Jo rejoined the ex-Head of Bank of Bermuda / HSBC at Triple A Partners a privately held group. In early 2012, Jo joined the Chartered Alternative Investment Analyst (CAIA) Association, the international leader in alternative investment education and provider of the CAIA designation, as Managing Director, Asia Pacific.

Jo enjoys the reputation of being hard working, capable, committed and commercial; was voted "Asia's most influential woman in the alternative sector" and one of "The 25 most influential people in Asian hedge funds" by the industry in leading Asian Investor magazine. Jo also was a founding member of the Hong Kong AIMA Chapter, previously held an Executive Committee Member position and now sits on its Education Committee. Further, she also holds a number of corporate advisory positions, is a Fellow of UniSIM University (Singapore) as well as an advisory council member of UPACA Gurukul (India).



Anubhav Srivastava
Fund Manager
Infinity Alternatives

Anubhav Srivastava is a partner at Infinity Alternatives with over two decades in the financial services industry. Previously he was heading the Passive business at a leading asset manager and has, over the years, developed expertise in ETFs, modelling, risk management, and analytics leading to new benchmarks in innovative investment products. He was responsible for the widely successful MOST Shares NASDAQ-100 ETF. He occasionally advises regulators on systemic risk management, in addition to regular commentary on the larger investment and ETF space.

Anubhav holds an MSc in Quantitative Finance and an MBA from IIM- A.