

A Passive Approach to Factor Investing



Shreekant Daga
Associate Director
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Shreekant is a CAIA, CFA and FRM charter holder. Shreekant pursued Bachelor's in Management from Narsee Monjee College and later did his Master's in Management from Jamnalal Bajaj Institute of Management Studies (JBIMS). He also holds a Master's in Commerce from Mumbai University. He is an alumnus of Bombay Stock Exchange Training Institute, having completed the certificate programme on capital markets. He has also acquired several certificates from the National Stock Exchange.

Prior to joining CAIA Association, Shreekant had gathered experience in Structured Finance. His experience encompasses investment banking in debt capital markets, handling stressed assets, global RMBS deal evaluation, securitization, stress assets rating and mutual fund grading. In mid-2018, he joined the Chartered Alternative Investment Analyst (CAIA) Association as Associate Director at India liaison office wherein he looks after the Indian entity.

Shreekant has been a visiting faculty and is involved in mentoring students at his alma mater. His name features on the list of educational professionals on the Ministry of Human Research and Development website. He has featured in newspapers, magazines, press releases, television, and others. True to the cross function that he maintains with education and industry, Shreekant has several research papers published at international forums and journals.



Tushit Thakkar
Fund Manager
Motilal Oswal Asset Management Company Limited

Tushit Thakkar is a Quant Analyst for PMS and AIF schemes at Motilal Oswal Asset Management Company Ltd. He is primarily responsible for research on factors and systematic quants at the firm.

He has over 4 years of experience in capital markets, ranging from research to construction and management of varied investment strategies. Previously he was working with ICICI Prudential AMC as a Product Specialist, where he was looking after Equity, Hybrid and Fixed Income products. His investment career commenced as a Quantitative Equity Researcher at Morgan Stanley Capital International, where he was responsible for the research, development, and enhancement of MSCI Indexes and portfolios across ESG, Factor and Thematic strategies.

Tushit holds a Masters in Economics and a Bachelor's degree in Electronics and Instrumentation from the university of BITS Pilani. In addition, he is a CFA charter holder and a certified FRM.

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Jason Ye
Director, Strategy Indices
S&P Dow Jones Indices

Jason Ye is Director and APAC Head of Strategy Indices at S&P Dow Jones Indices. He focuses on dividends, factors, and thematic strategies. In his role, Jason works closely with the Sales, Marketing, and Global Research & Design departments to bring new ideas to market.

Prior to his current role, Jason was a Senior Associate at Dimensional Fund Advisors' Research Group, where he worked with global investors on research and design of factor-based equity strategies. Jason started his investment career with Microsoft's Capital Markets team, which managed the firm's internal equity strategies.

Jason earned a Bachelor of Economics from the University of International Business and Economics in Beijing, a Master of Computational Finance from the University of Washington, an MBA from the UCLA Anderson School of Management, and he is a CFA charter holder.