Public Asset Class Roles, Segments & Benchmarks

Presenter Bio   **Lionel Martellini, Professor of Finance, EDHEC Business School and Director, EDHEC Risk Institute**

Lionel Martellini is a Professor of Finance at EDHEC Business School, the Scientific Director of EDHEC-Risk Institute and Senior Scientific Advisor for ERI Scientific Beta. He is a former member of the faculty at the Marshall School of Business, University of Southern California, and has been a visiting fellow at the Operations Research and Financial Engineering department at Princeton University.

Lionel is a member of the editorial board of The Journal of Portfolio Management, The Journal of Alternative Investments, and The Journal of Retirement, and conducts active research in a broad range of topics including long-term asset allocation decisions, equity and fixed-income portfolio construction, risk management, and derivatives valuation.

Lionel's work has been published in leading academic and practitioner journals and has been featured in major European and global dailies such as *Financial Times* and *The Wall Street Journal*.

Lionel has also served as a consultant for various institutional investors, investments banks and asset management firms on a number of questions related to risk and asset allocation decisions, and is a regular speaker in seminars and conferences on these subjects.

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Presenter Bio   **Rose Dean, Vice President, Wilshire Consulting**

Rose Dean is a seasoned investment professional with more than 15 years of investment experience. She spent seven years trading fixed income at Citigroup in New York, both as a market-maker and as a treasury portfolio manager. Subsequently, she was a Director at Harcourt Alternative Investments, a Swiss fund of hedge funds. She was in charge of hedge fund due diligence for multiple strategies, including fixed income arbitrage, global macro and emerging markets.

Prior to joining Wilshire, Rose spent four years running a start-up alternative investment consulting business, advising on opportunities focused on asset-based loan portfolios.

Rose has a Bachelor of Arts in Chemistry from the University of Chicago, and two MBA degrees, one in Finance from the University of Chicago Booth School of Business, and one in International Brand Management from ESSEC (École Supérieure Des Sciences Économiques et Commerciales) in France. Rose is fluent in Korean and conversant in Mandarin Chinese and French.