SCOTT TUDO

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Professional Money Manager with significant experience in the investment industry. Expertly manages portfolios that deploy dispersion, correlation, equity and credit volatility relative value, retail structured products and equity long short strategies. Proven ability to trade vanilla options, vix futures and complex products including variance, correlation, conditional variance, gamma, skew swaps.

Key Strengths:

Complex Problem Solver	Investment Cycle Management	Highly Innovative
Risk Management	Leader & Mentor	Effective Communicator

Technical Skills:

Matlab; Python; Bloomberg; Excel

PROFESSIONAL EXPERIENCE

ONTARIO TEACHERS' PENSION PLAN **1997-2020**

Senior Principal, Capital Markets Dept. (2014-2020)

- Managed a short option gamma portfolio that generated $140M+ value added.
- Substantially reduced the short volatility portfolio's market beta improving risk adjusted return with minimum correlation to market's exposure.
- Designed and implemented a hedging methodology to curtain large losses during extreme market's turbulence.
- Educated on-boarding employees on the group's investment strategies and mentored junior staffs to become seasoned money managers.

Portfolio Manager (2009-2014)

- Successfully managed a global equity correlation dispersion portfolio.
- Designed and implemented a screening methodology to identify companies with mispricing volatility.
- Generated a positive value add with cross asset Equity Credit relative value strategies through identification of relative mispricing and deployment of trade structures.
- Researched, developed and implemented a market timing model to long short option gamma strategy to identify buy or sell equity option gamma.
- Agency trader and an advisor to internal departments within the company on using derivatives for hedging and alpha creation.

Assistant Portfolio Manager (2004-2009)

- Identified trading opportunities in single stock long short put program generating a significant positive value add during its tenor.
- Identified and resolved mispricing in equity versus asset volatility.
- Developed Monte Carlo pricing methodology to price complex option payoff structures on the back of dealers' structure notes business.
- Assisted in portfolio construction process to create an optimal portfolio weighting for the group.

Investment Analyst (1997-2004)

EDUCATION & PROFESSIONAL DEVELOPMENT

Bachelor of Science, University of Toronto, Ontario

Chartered Financial Analyst, CFA Institute