

Robert Litterman is the chairman of the Risk Committee at Kepos Capital LP. Prior to joining Kepos Capital in 2010, Litterman enjoyed a 23-year career at Goldman, Sachs & Co., where he served in research, risk management, investments, and thought leadership roles. While at Goldman, Litterman also spent six years as one of three external advisors to Singapore's Government Investment Corporation (GIC). Bob was named a partner of Goldman Sachs in 1994 and became head of the firm-wide risk function; prior to that role, he was co-head of the Fixed Income Research and Model Development Group with Fischer Black. During his tenure at Goldman, Bob researched and published a number of groundbreaking papers in asset allocation and risk management. He is the co-developer of the Black-Litterman Global Asset Allocation Model, a key tool in investment management, and has co-authored books including *The Practice of Risk Management* and *Modern Investment Management: An Equilibrium Approach* (Wiley & Co.). Litterman earned a Ph.D. in economics from the University of Minnesota and a B.S. in human biology from Stanford University. He is also the inaugural recipient of the S. Donald Sussman Fellowship at MIT's Sloan School of Management and serves on a number of boards, including Commonfund, the Robert Wood Johnson Foundation, the Sloan Foundation, and World Wildlife Fund.