

## Principal Biographies



### **Dr Brett McElwee**

Brett has 11 years experience in fund management and is a Principal, Executive Director and shareholder of Continuum Capital Management.

Prior to Continuum Brett was a co-founder, Executive Director and shareholder of MIR Investment Management, established in May 2003. He was Director of Quant at MIR and was responsible for a team of 5 investment professionals. He directed quantitative research and the development and management of the quantitative infrastructure and the active quantitative investment models and trading tools. His experience spans research, portfolio management and dealing for \$6b of Australian Equities.

At MIR Brett was jointly responsible for winning a variety of fund management awards including: Fund Manager of the Year, 2006 (Money Management); best of Australian Shares Mid & Large Cap Category, 2006 (Money Management); best of Australian Equities Category, 2005 (Money Management); Rising Star, 2005 (Money Management); Emerging Fund Manager of the Year (Domestic Equities), 2005 (Morningstar).

Before co-founding MIR, Brett spent two years with Russell Investment Group in London as a Senior Capital Markets Analyst. Prior to that, Brett spent four years with the GMO Group in Sydney & London as a Quantitative Analyst performing quantitative investment research.

Brett holds a PhD and first class honours degree in pure mathematics from the University of Sydney.



### **Max Cappetta**

Max has over 14 years experience in fund management and is a Principal, Executive Director and shareholder of Continuum Capital Management.

Prior to Continuum, Max was, a partner, Executive Director and Head of Australian Equities at GMO Australia Limited. He had responsibility for a team of seven investment professionals managing in excess of \$8b of Australian Equities using an active quantitative investment process. Max joined GMO in 1997 and was initially responsible for portfolio management & trading. During his ten years at GMO Max was intimately involved in the development of the infrastructure required for portfolio

management, trade execution and investment accounting. He has contributed to quantitative research and development of the investment process. Max was also a Responsible Officer for GMO Australia Ltd and the firm's representative on GMO Australia's compliance committee.

Prior to GMO, Max spent four years with Legal & General where he was responsible for quantitative analysis across all asset classes managed by Legal & General Investment Management. Prior to joining the investment team Max was an actuarial analyst involved in the administration, valuation and analysis of superannuation funds.

Max holds Bachelor's and Master's degrees in economics majoring in actuarial mathematics from Macquarie University in Sydney.



### **Dr Anthony Corr**

Anthony has over 11 years experience in fund management and is a Principal, Executive Director and shareholder of Continuum Capital Management.

Prior to Continuum, Anthony was, a partner and Head of Australian Equity Research at GMO Australia Limited. His primary responsibility was to ensure the ongoing research and development of the Australian equities investment process and to ensure such research is faithfully implemented into the investment processes. He was responsible for the leadership of four research and systems staff. Establishment and maintenance of the hardware and software solutions were integral to his responsibilities. Anthony joined GMO in 1997 with initial responsibilities for quantitative research and IT infrastructure.

Prior to GMO, Anthony spent four years with the Australian Bureau of Statistics as a statistical consultant both internally and externally.

Anthony has a PhD in option pricing theory from the University of NSW, and a first class honours degree in statistics from the University of Technology, Sydney, with a major in computing.