Quant Invest 2015

AGENDA

29 & 30 September 2015
The Dorchester
London

Value Proposition

Quant Invest is the premier business event for Europe's quant community to examine the latest strategies, innovations and opportunities

An industry benchmark for innovation for the last 9 years, Quant Invest represents an opportunity to network, educate, learn and do business with Europe's top quant investors and managers as well as academics, solution providers, brokers and placement agents

Audience: 250 attendees representing investors and allocators (Pension funds, Insurance companies, Family Offices, Fund of Funds, Sovereign Wealth Funds, Private Banks), Quant funds and CTAs, Investment Banks, Technology Providers, Data Providers, Brokers, Placement Agents, Consultants

QuantInvest 2015

Confirmed speakers include:

Philippe Jordan, President, **Capital Fund Management (CFM)**

Gary Collier, Co-CTO, **AHL**

Tom Kehoe, Associate Director, Head of Research, **AIMA**

John St. Hill, Principal, Portfolio Management, **Pension Protection Fund**

Marc Potters, co-CEO, **Capital Fund Management (CFM)**

Hamad Ali, Senior Associate, **USS**

Dr Chris Jones, Managing Director & Head of Alternatives, **bfinance**

Jeremy Bryant, Senior Analyst, **Aberdeen Asset Management**

Per Ivarsson, Executive Vice President, Head of Investment Management, **RPM Risk & Portfolio Management AB**

Prof. Mark C. Hutchinson, Department of Accounting, Finance & Information Systems and Centre for Investment Research, **University College Cork**

Robert Tratt, CIO, **M and P Partners**

Alex Neve, Director of Fixed Income, **Univest**

Jan Viebig, PhD, CFA, CEO, Head of Alternative Investments, Managing Director, **Harcourt Investment Consulting AG**

Zura Kakushadze, President, **Quantigic**

Katherina Duong-Bernet, CFA, Portfolio management, Absolute Return and Portfolio Insurance, **Metzler Asset Management GmbH**

John Twomey, CAIA, Head of Research, **Abbey Capital Limited**

David H. Bailey, Former Complex Systems Group Leader, **Lawrence Berkeley National Laboratory;** Research Associate, Department of Computer Science, **University of California**

Fadi Fattouh, Portfolio Management, **Permal Group SAS**

Matthew Towsey, Liquid Alternatives Strategies, **Aon Hewitt**

Anthony Martin, Managing Director, **IDS Capital**

Stefano Ciliberti, co-Head of Equity Strategies, **Capital Fund Mangement (CFM)**

Nicolas Laporte, Portfolio Manager**, Deutsche Asset & Wealth Management**

Dr Yves Lemperiere, Senior Research Advisor, **Capital Fund Management (CFM)**

David Jessop, Global Head of Equities Quantitative Research, **UBS Investment Bank**

Matthew Green, Assistant Research Professor**, Johns Hopkins Information Security Institute**

Alexandra Daly, Managing Director, **AA Advisors**

Prof. Dr. Thorsten Hens, Director of Department of Banking and Finance, Professor of Financial Economics, **University of Zurich**

Quant Invest 2015

Day One, Tuesday 29th September 2015

08.00 **Doors open, registration commences**

Welcome refreshments & networking

09.05 **Welcome and Chairman Introduction**

09.10 **Chairman's opening address**

Philippe Jordan, President, **Capital Fund Management (CFM)**

Trends, opportunities & challenges in 2016

09.20 **Opening Keynote Address: New statistical tools for Big Data**

Marc Potters, Co-CEO, **Capital Fund Management (CFM)**

09.40 **Keynote Panel: A phoenix rising from the ashes – are trends coming back for good?**

- Why has performance varied so substantially over the last 18 months?
- What is the relationship between macro factors and performance and how can we capture better returns?
- Is it market environment or rising volatility that has contributed to an upturn in performance?
- Will the upturm result in a boom market for CTAs?
- Will more investors entering the sector result in a decline in arbitrage opportunities?

Jeremy Bryant, Senior Analyst, **Aberdeen Asset Management**
Prof. Mark C. Hutchinson, Department of Accounting, Finance & Information Systems and Centre for Investment Research, **University College Cork**
Robert Tratt, CIO, **M & P Partners**

10.20 **Overcoming the challenges and costs for investors when allocating to hedge funds and identifying the return potential**

- Identifying the concerns of institutional investors when allocating to hedge funds
- Investigating high profile exits - what misconceptions may lead pension plans to exit these strategies?
- What complexities do investors have to face in this space?
- What role can hedge funds really play for investors?

Tom Kehoe, Associate Director, Head of Research, **AIMA**

10.40 **Morning refreshments & networking**

Strategy innovation

11.20 **Smart Beta Strategies – weighing up the potential returns against the costs and challenges**

- Is smart beta the right term? What exactly is Smart Beta?
- What are the risks & challenges when getting involved in smart beta strategies?
- How can investors navigate the complexity and quantity of Smart Beta products?
- What products are even suitable for institutional clients?
- What is the real value of traditional quants marketing under the smart beta banner? Does the value they add make up for the higher fees they are charging?

John St. Hill, Principal, Portfolio Management, **Pension Protection Fund**
Alex Neve, Director of Fixed Income, **Univest**

11.50 **Simple action, strategic foresight – the work horse approach to harvesting momentum premia**

- Choosing a strategy to maximize momentum premia, not returns
- How to slow down on model complexity and speed up efficiency

Katherina Duong-Bernet, CFA, Portfolio Manager, Absolute Return and Portfolio Insurance, **Metzler Asset Management GmbH**

Innovation pitches

Innovation and adaptability are crucial to the survival and ongoing success of Quant strategies. Here experts in their respective fields pitch new, daring and unusual ideas to help stimulate discussion and debate and offer an insight into the future of Quant.

12.10 **Introducing the crowd-sourced hedge fund**

12.35 **Which CTA Managers have the "magic dust" for raising money?**

Alexandra Daly, Managing Director, **AA Advisors**
Laura Mifsud, European Marketer, **AA Advisors**

13.00 **Networking Lunch**

Time	Advanced stream	Investor clinic
14.20	**Value, low-Vol and other behavioural factors** **Stefano Ciliberti,** co-Head of Equity Strategies, **Capital Fund Mangement (CFM)**	**Myths & reality – The perception of quant funds vs real return profile of the strategy** **Per Ivarsson,** Executive Vice President, Head of Investment Management, **RPM Risk & Portfolio Management AB**
14.40	**Do quant strategies need to be complex or is simple better?** **Robert Tratt,** CIO, **M & P Partners**	**Quants 101 and Q&A** This is your chance to ask three major quant allocators all your burning questions on quant and CTA investing. Between them, our panel represent organisations with substantial experience in this field and the individuals some of the brightest minds in the industry. Send your questions to katya.ushakova@terrapinn.com before the event. Our panel of experts will answer these during this 40 minute session **John Twomey,** CAIA, Head of Research, **Abbey Capital Limited** **Jeremy Bryant,** Senior Analyst, **Aberdeen Asset Management** **Anthony Martin,** Managing Director, **IDS Capital**
15.00	**The growth of alternative UCITS in the quant sector– challenges, opportunities and support available themselves are** **Jan Viebig,** PhD, CFA, CEO, Head of Alternative Investments,MD, **Harcourt Investment Consulting AG**	
15.20	**Afternoon refreshments**	

Tackling real world challenges

15.50 **Combining alpha streams with costs**

Zura Kakushadze, President, **Quantigic**

16.20 **Cyber threats for Quants – How to tackle your cyber security challenge**

Matthew Green, Assistant Research Professor**, Johns Hopkins Information Security Institute**

17.00 **Drinks reception**

Day Two, Wednesday 30th September 2015

08.30 **Doors open, registration commences**

Welcome refreshments & networking

09.00 **Chairman's opening remarks**

Dr Chris Jones, Managing Director & Head of Alternatives, **bfinance**

Technology, modelling & data ROI

09.10 **Keynote: Does adding data equal adding value?**

- How diversifying data sources may aid you in improving performance
- How can big data analytics help your performance?
- Opportunities in market data technology
- How to maximise data quality
- How to eliminate noise

Gary Collier, Co-CTO, **AHL**

09.40 **Backtesting in the world of quant – Limitations, opportunities and the amount of scrutiny investors should be showing**

David H. Bailey, Former Complex Systems Group Leader, **Lawrence Berkeley National Laboratory;** Research Associate, Department of Computer Science, **University of California**

10.10 **Quantitative modelling strategies and techniques for managing portfolio risk and increasing yield**

David Jessop, Global Head of Equities Quantitative Research, **UBS Investment Bank**

10.40 **Morning refreshments & networking**

Roundtable Discussions

11:15 Participants are invited to sign up for their table of interest. Moderators will give a short presentation around the specified topic, followed by facilitated discussion.

Table 1: Risk Premia strategies

Table 2: Trading on millisecond

Table 3: Data

Table 4:

Sensitivity of systematic strategies and interest rate environment

Table 5:

Comprehensive visualizations enabling a deeper insight into fund performance

12.15 **Panel discussion. Technology for an evolving investment landscape**

- How has the market structure evolved?
- How is technology helping develop trading strategies?
- Parallels between the two

Moderator: Fadi Fattouh, CAIA, Portfolio Manager, **Permal Group SAS**

13.00 **Networking lunch**

14.00 **Deep learning – Unsupervised learning applied to financial markets**

14.20 **Traditional quant funds vs liquid alternative mutual funds – Who will come out at the top?**

- Understanding factors driving interest in liquid alternatives
- Comparing fee structures
- Comparing availability for mass of investors
- How do risk factors differ
- Comparing levels of diligence, monitoring and communication with managers for investors
- Challenges with above & what we can see in terms of developments to tackle challenges
- First performance figures comparing traditional with UCITS

Matthew Towsey, Liquid Alternatives Strategies, **Aon Hewitt**
Nicolas Laporte, Portfolio Manager, **Deutsche Asset & Wealth Management**

15.00 **What is a risk premium (and what is not)?**

Dr Yves Lemperiere, Senior Research Advisor, **Capital Fund Management (CFM)**

15.30 **Behavioral finance and quantitative investing**

Prof. Dr. Thorsten Hens, Director of Department of Banking and Finance, Professor of Financial Economics, **University of Zurich**

16.00 **Conference action points & closing remarks**

16.10 **Close of Quant Invest 2015**