



London

Wednesday, October 28th, 2015

Agenda

Tuesday, October 27th

17:30 – 20:00 Welcoming Cocktail Reception, Mayfair

Wednesday, October 28th

8:00 Quantitative Strategy Investor Education Breakfast (Investors Only)

8:00 Regulatory Breakfast Briefing, (COOs, CTOs Invitation only)
= MIFID 2II Algo Controls Regulatory Drivers for NexGen Trading =
Lisa Seim, Principal, Strategic Exchanges

9:00 Welcoming, Networking, Coffee and Light Fare

10:00 Morning Keynote: Decision Theory and Cognitive Psychology in the Investment Process?

Robert C. Jones, Chairman and CIO, System Two Advisors

Robert is "an original quant pioneer" according to Cliff Asness. After working for two years as a quantitative analyst in Goldman Sachs' Global Investment Research department, Bob founded GSAM's Global Quantitative Equity Group in 1989. As head of the group, he presided over a business that grew from scratch to over \$100B in AUM before retiring from the firm as a partner in 2010. In 2011 he launched System Two Advisors L.P., an investment firm dedicated to applying the latest advances in decision theory to investment management.

10:40 The New Quants: Applying Big Data, Machine Learning and Artificial Intelligence to Trading

Bridgewater, Point 72, Highbridge, Tudor, are all former discretionary based hedge funds are embarking on new endeavors to build quantitative strategies. Are managers being asked for quantitative solutions from their investors? Perhaps managers are taking notice of the rapid proliferation of big data, deep learning and rapid acceleration of trading technologies and markets. What is driving the investors and how will they make allocation decisions into the quant world?

Moderator: Bartt Kellermann, CEO & Founder, Global Capital Acquisition

Danielle Lawson, Head of Marketing and Client Service, Alambic

Marco Fasoli, Managing Director, QuantBridge

Sebastian Stubbe, Partner, Da Vinci Media Ventures

Kevin Shea, CEO, Disciplined Alpha

11:15 ===== Networking Coffee Break =====

12:00 What's Behind the Recent Performance Divergence in Systematic CTA's?

Jagdeesh Prakasham, Co-Chief Investment Officer, Rotella Capital Management

Ranjan Bhaduri, Managing Director, SIGMA Analytics

Michael Harris, President, Campbell

Robert Hillman, Founder, Neuron Capital

Dr. Paul Netherwood, Partner, Beach Horizon

12:30 == Networking Lunch ==

13:15 Luncheon Lightning Round – 5 Select Managers Present for 5 Minutes Each

13:30 Trends in hardware and the physics behind them

James Cownie, Principal Engineer, Intel Corporation

Moore's Law has been incredibly accurate at predicting the timing of the evolutionary development of semi-conductor technology. However, as we approach the physical limitations of matter, how will Moore's law be impacted? What are the physical limitations on our machines? Why are our architectures the way they are? Given those architectures, how should code be written to achieve high performance? What are the tools that can help? Do we need to start again in new languages?

14:00 == Networking Coffee Break ==



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14:30 Battle: Wall Street vs. Silicon Valley (Innovative Fintech Quant Solutions)

A Seismic shift is taking place in the Global Financial System as Silicon Valley is increasingly eroding the once almighty power of Wall Street. In a March research report from Goldman Sachs, the company estimated *seven percent of banks' annual profits* could be at risk from non-banking entities in the next five years. One overarching development is technological evolution of Wall Street and the increased dependence on Quantitative/Systematic/Robotic based systems. These systems depend on new algorithms, big data, fast processing, artificial intelligence and machine learning, all of which dovetail into the strengths of Silicon Valley entrepreneurial talents. And Silicon Valley has been busy from Lending Clubs, Robo-Advisors to Mark Andreeson's RobinHood Trading Platform, all a sign that non-traditional finance industry ideas continues to gain traction. But Wall Street is fighting back, for example, traditional trading firm Bridgewater is building an Artificial Intelligent team around the IBM Watson system and Point 72 has launched Cubist Systematic, a quantitative trading team looking for patterns in Big Data. The Battle in on and tremendous advance in trading and trends will emanate. What will be the big trends? What new trading ideas are being developed? What new capital raising ideas are being formed?

Moderator: Niall Claudio Bellabarba, Technology Entrepreneur, Alpha FMC

Erik Podzuweit, co-CEO and Founder, Scalable Capital

Eran Nachshon, COO, BondIT

Charlie Morris, editor of Atlas Pulse

15:00 Afternoon Keynote: "A Brief Moment on Mars"

Professor Sanjeev Gupta, Imperial College London, Participating Scientist Mars Curiosity Rover Mission

15:30 == Networking Coffee Break ==

16:00 Lift-Off: How Quant Strategies can Protect Your Portfolio from Rising Interest Rates

Investors with exposure to Bonds, Beta and Equities are struggling to move into no-Beta, Market Neutral, Non -Directional strategies (the domain of Quants) to protect returns. How does the investor evaluate the landscape of quant solutions to help them construct the optimal portfolio?

Moderator: Philip Stoltzfus, Partner & CEO, Thayer Brook Partners

Hela Dammak, Managing Director, Blackrock

Andreas Schroeder, Investment Director, Hedge Fund Solutions, Standard Life Investments

Jacopo Redi, Partner, Pairstech Capital Management

16:30 Quantification of the Execution Process and Risk

From the multi-tiered human supply chain of trade execution to Box to Box implementation; how trading has evolved over the last 10 years to improve the efficiencies and alter the client/broker/venue relationships forever. With Bank execution algorithms improving, where is the alpha generated? At the Hedge Fund or the Bank? Who is controlling the risk? As quantitative based trading becomes increasingly sophisticated, what are the new ideas which are being pursued which further enable machines to streamline the work flow at quant funds allowing traders to focus on strategy development.

Moderator: Jerry Lees, Chairman and CEO, Linear Investments

Virginie Saade, Head of Regulatory Affairs and Strategy, KCG Europe

Marco Dion, Managing Director, Head of Central Risk Book Trading, J.P. Morgan

Jeremy Wyatt, Quant trader, Millennium Capital Partners

17:00 Cocktail Reception

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