

Nomura Global Quantitative Equity Conference in London 2012

Tuesday 22 May 2012

Agenda

- 08.45** **Registration and Breakfast**
- 09.15** **Introduction and Overview of Quant Performance | Webcast**
 Inigo Fraser-Jenkins
Head of Quantitative Strategy, Nomura
- 09.30** **US Quantitative Strategy | Webcast**
 Joseph Mezrich
Head of US Quantitative Desk Strategy, Nomura
- 10.15** **Word Power: A New Approach for Content Analysis | Webcast**
 Professor Narasimhan Jegadeesh
Dean's Distinguished Chair of Finance, EMORY University
- 11.15** **Coffee Break**
- 11.30** **Performance and Asset Gathering Outlook for Quant Funds | Webcast**
 Inigo Fraser-Jenkins
Head of Quantitative Strategy, Nomura
- 12.15** **Lunch**
- 13.30** **Japan Quantitative Strategy | Webcast**
 Akihiro Murakami
Chief Quantitative Strategist, Japan
- 14.15** **Cross-Industry News Sentiment | Webcast**
 Gerben de Zwart
(Head of Quantitative Research), APG Asset Management
- 15.00** **Coffee Break**
- 15.15** **Academic Overview | Webcast**
 Professor Narasimhan Jegadeesh
Dean's Distinguished Chair of Finance, EMORY University
- 16.15** **Asian Quantitative Strategy | Webcast**
 Sandy Lee
Head of Asia Quantitative Strategy, Nomura
- 17.00** **Panel Discussion:**
How best to market quant in the current environment?
Do discretionary overlays, alternative beta and minimum variance hold the answer, or does the industry need to try a new approach?
 Moderator: Inigo Fraser Jenkins, Nomura
 Ruy Alves, Aviva Investors
 Piera Elisa Grassi, JP Morgan AM
 Ian Heslop, OLD Mutual Fund Managers
- 17.45** **Closing Comments: Survey Feedback | Webcast**
- 18.00** **Drinks Reception on Nomura Roof Terrace**