NOMURA

MAY 2013

Nomura Global Quantitative Equity Conference in London

Agenda

08:00	Registration and Breakfast
08:30	**Introduction and Overview of Quant Performance** Inigo Fraser-Jenkins *Global Head of Quantitative Strategy, Nomura*
09:15	**US Quantitative Strategy** Joseph Mezrich *Head of US Quantitative Analysis, Instinet*
10:00	**Do adaptors of new knowledge earn excess returns? The case of factor investing** Joop Huji *Vice President, Robeco*
10:45	**Coffee Break**
11:00	**Managing Diversified Style Portfolios against Minimum Volatility Benchmarks** Dr. Michael Heldmann *Senior Portfolio Manager, Allianz Global Investors*
11:45	**Asian Quantitative Strategy** Sandy Lee *Head of Asia Quantitative Strategy, Nomura*
12:15	**Lunch**
13:15	**Panel Discussion** Ronald Van Dijk, *Head of Equities – Developed Markets, APG Asset Management* Dr Michael Heldmann, *Senior Portfolio Manager, Allianz Global Investors* Raul Leote De Carvalho, *Head of Quantitative Strategies and Research, BNP Paribas Investment Partners*
14:00	**Japan Quantitative Strategy** Akihiro Murakami *Japan Head of Equity Quantitative Research, Nomura*
14:30	**How Important are Foreign Ownership Linkages for International Stock Returns?** Dr. Sohnke Bartram *Warwick Business School*
15:15	**Coffee Break**
15:30	**Investing in a Low-Yield, Slow-Growth, Low-Return World & Alternative indices** Rob Arnott, via interactive video conference *Chairman, Research Affiliates*
16:30	**Fixed Income Quantitative Strategies** Anthony Morris *Global Head of Quantitative Strategies – Fixed Income, Nomura*
17:15	**Statistical Arbitrage Trading: how to diversify to generate alpha** Giancarlo Cobino *Portfolio Manager, TRZ Funds*
18:00	**Closing Comments: Survey Feedback**
18:30	**Drinks Reception on Nomura Roof Terrace**