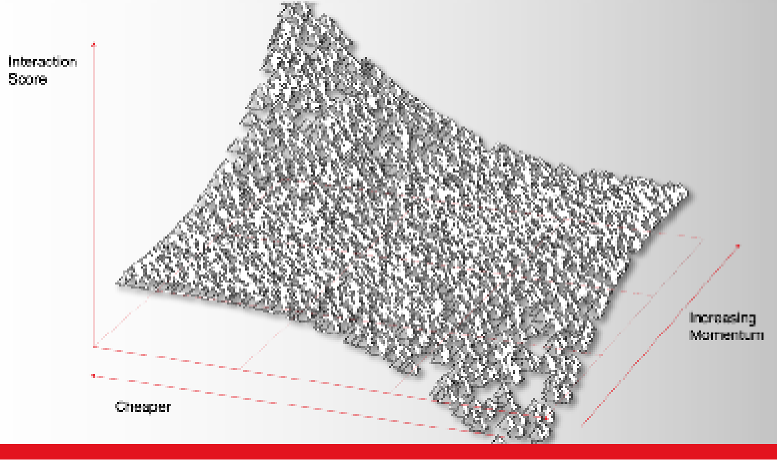

Nomura Global Quantitative Equity Conference in London 2012

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**