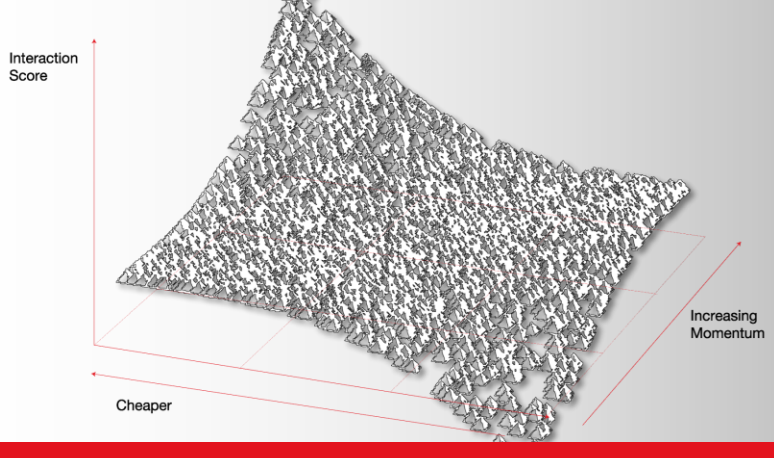

NOMURA

Nomura Global Quantitative Equity Conference in London 2010

Friday 21 May 2010

Agenda

09.00	**Registration and Coffee**
09.30	**Which Variables Determine the Accuracy of Default Probabilities Implied from Structural Models?** Dr Kevin Aretz Lancaster University
10.30	**Characterising Investment Styles in Fixed Income Markets** Vasant Naik *Head of Fixed Income Quantitative Strategy,* Nomura
11.15	**Coffee Break**
11.45	**Quants – Beyond Multi-Factor Models** Ruy Alves *Fund Manager,* Aviva
12.30	**What is the Consensus Among Quants Right Now and Result of Survey** Inigo Fraser Jenkins *Head of European Quantitative Strategy,* Nomura
13.00	**Luncheon and Conference Close**