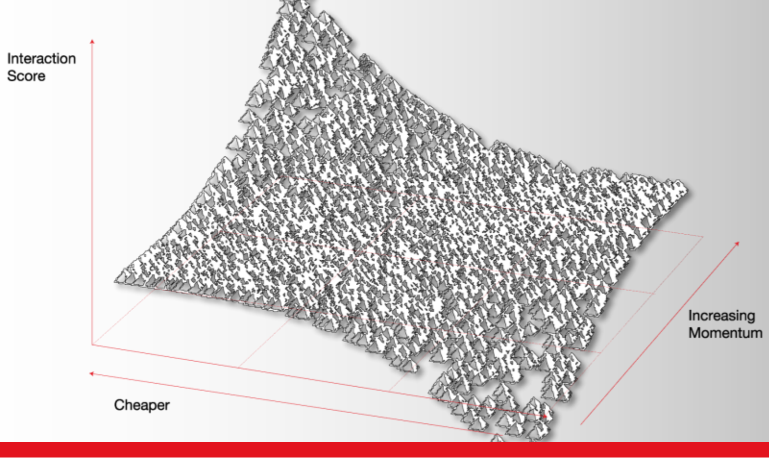



NOMURA

# Nomura Global Quantitative Equity Conference in London 2010

**Thursday 20 May 2010**

**Agenda**

**09.00** **Registration and Coffee**

**09.30** **Introduction and Overview**
Ronny Feiereisen
*Head of Quant Solutions and Delta One Sales, Europe,* Nomura

**09.45** **Current Factor Allocations**
Inigo Fraser Jenkins
*Head of European Quantitative Strategy,* Nomura

**10.30** **Macro Quant**
Shanthi Nair
*Senior Strategist,* Nomura

**11.15** **Coffee Break**

**11.30** **Earnings Quality, Analyst Recommendations and Momentum**
Professor Narasimhan Jegadeesh
*Dean's Distinguished Chair in Finance,* Goizueta Business School, Emory University

**12.30** **Luncheon**

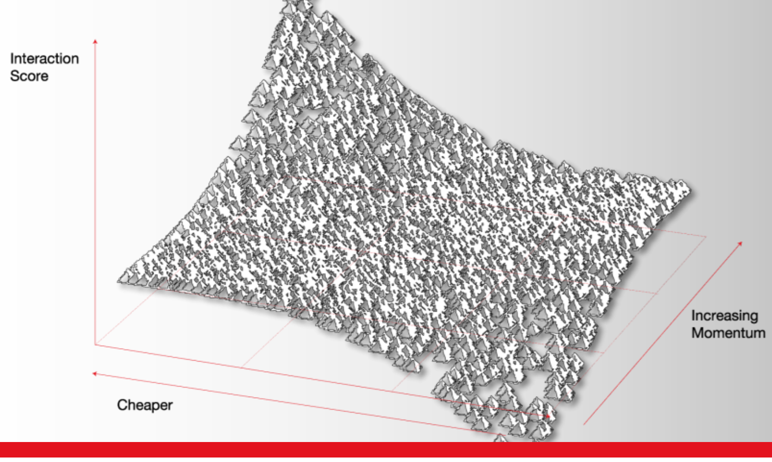
**14.00** **Earnings Quality, Analyst Recommendations and Momentum**
Professor Narasimhan Jegadeesh
*Dean's Distinguished Chair in Finance,* Goizueta Business School, Emory University

**14.30** **Another Look at the Impact of Trading Costs on the Profitability of Reversal Investment Strategies**
Joop Huij
Robeco Quantitative Strategies and Rotterdam School of Management

**15.15** **Coffee Break**

**15.30** **Current Quant Investment Environment in Japan and the New Quant Idea for Japanese Equities**
Hiromich Tamura
*Head of Japan Quantitative Strategy,* Nomura

**16.15** **Quantitative Outlook: Prepare for a New Driver and New Opportunities in China: Towards the Future**
Sandy Lee
*Head of Asia Quantitative Strategy,* Nomura

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| **17.00** | **Workshop on Factor Combination**<br>Wing Cheung<br>*Head of Portfolio Construction,* Nomura |
| **17.45** | **Conference Close and Transfer to Canary Wharf Pier (by foot)** |
| **18.15** | **Boat Transfer from Canary Wharf Pier to Millbank Pier** |
| **19.00** | **Reception and Private Tour of the Henry Moore Exhibition**<br>Venue: Tate Britain |