MACQUARIE CONNECTIONS

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Global Quant Conference
Old World, New Alphas
Singapore

The Fullerton Hotel - Straits Room, Level 4
Thursday, 6 August 2009

08:00	Registration
08:30	**Welcome Address:** George Platt - Head of Quantitative Equity Research, Macquarie Securities
08:40	**Update from the Global Quant Team** Gurvinder Brar - Head of European Quant Research, Macquarie Securities
09:10	**Extracting Value (and Alpha) from the Tension Between Quantery and Investments** Dr Jack Gray - Adjunct Professor, Centre for Capital Market Dysfunctionality, University of Technology, Sydney
10:10	Morning Tea
10:30	**Short Interest, Insider Trading and Stock Returns** Dr Steven Shuye Wang - Associate Professor, Hong Kong Polytechnic University
11:10	**Investor Psychology and Misvaluation** Professor Eric Chang – Chair Professor of Finance, The University of Hong Kong Yan Luo – PHD Student of Finance, The University of Hong Kong
11:50	**Portfolio Construction Using Multiple, Daily Risk Models** Olivier d'Assier - Managing Director Europe & Asia, Chief Marketing Officer, Axioma Inc
12:30	Lunch - Town Restaurant, Level 1
13:40	**Predicting the Present - Overcoming lags in Macro Data** Dr Hyunyoung Choi – Senior Economist, Google Inc.
14:20	**In Search of Attention** Professor Zhi Da - Assistant Professor of Finance, Mendoza College of Business, University of Notre Dame
15:00	**The Impact of News on Financial Markets** Armando Gonzalez – President and Chief Executive Officer, RavenPack
15:40	Afternoon Tea
16:00	**Stock Market Declines and Liquidity** Allaudeen Hameed – Professor and Provost’s Chair and Head of Department, National University of Singapore

Agenda is subject to change.
Last updated : 28 July 2009.

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16:40	**Round Table Discussion: The future of alpha generation?** Dr Jack Gray - Adjunct Professor, Centre for Capital Market Dysfunctionality, University of Technology, Sydney Professor Eric Chang – Chair Professor of Finance, The University of Hong Kong Dr Mike Foskolos – Managing Director, EIM (Asia) Olivier d'Assier - Managing Director Europe & Asia, Chief Marketing Officer, Axioma Inc Yin Luo - Head of North American Quant Research, Macquarie Securities Gurvinder Brar - Head of European Quant Research, Macquarie Securities
17:10	**Asset Allocation & Hedge Funds of Hedge Funds post the Financial Crisis** Dr Mike Foskolos – Managing Director, EIM (Asia)
17:55	**Closing Summary:** George Platt - Head of Quantitative Equity Research, Macquarie Securities
18:00	Conference Concludes **Post Conference Party** Tawandang Block 26, Dempsey Road #01-01 Singapore 249686 Meet in the hotel lobby. There will be two bus transfers to the party -18:20 & 18:40