Macro Quantitative Conference, Hong Kong

March 11, 2019 | Four Seasons Hotel Hong Kong

Risk Premia & Alternative Data Investing

7:45 a.m.	**Registration and Light Breakfast** **Venue:** Grand Ballroom, Level 2, Four Seasons Hong Kong, Central
8:15 a.m.	**Welcome Remarks**
8:30 a.m.	**Is Risk Premia Investing Broken?** **PIMCO**, Ryan Korinke MBA, Global Head of Quantitative Strategies
9:00 a.m.	**Great Expectations: Unpacking Expected Returns** **Capital Fund Management**, Steve Shepherd, Managing Director, Head of Asia Pacific
9:30 a.m.	**When Market Betas Fail – A Diversified Multi-Asset Approach** **Acadian**, Ilya Figelman CFA, Head of Multi-Asset Class Strategies
10:00 a.m.	**Polling Questions & Morning Break**
10:30 a.m.	**Quality and ESG Elements as a Spanning Factor in Credit and Equity Portfolios** **GMO,** Riti Samanta PhD, Head of Systematic Fixed Income and Currency Strategy
11:00 a.m.	**Alternative Risk Premia: Navigating Uncertain Markets with Sound Research Practices** **Mizuho Alternative Investments,** Kazuhiro Shimbo PhD, CIO
11:30 a.m.	**Capital Market Assumptions for Asian Markets and their Applications** **Invesco,** Chang Hwan Sung PhD, Director, Solutions Research APAC
12:00 p.m.	**Polling Questions & Buffet Lunch**
1:00 p.m.	**The Use Case for Risk Parity in a Low Return and Negative Cash Yield Environment** **PanAgora,** Jesse Huang, CFA, Head of Asia Pacific
1:30 p.m.	**Local Data Application, China and Beyond** **Zentific**, Christopher Lee, CIO
2:00 p.m.	**Natural Language Processing and Factor Investing** **Allianz Global Investors**, Kuang-Ting Chen PhD, Portfolio Manager

J.P.Morgan

2:30 p.m.	**Data Discovery Sessions** **Accrete.AI**, Prashant B. Bhuyan, Founder & CEO **Eagle Alpha**, Niall Hurley, Head of Business Development **ExtractAlpha**, Vinesh Jha, Founder & CEO **Quant Cube**, Thanh-Long Huynh, Founder & CEO **RavenPack**, Peter Hafez, Chief Data Scientist
4:00 p.m.	**Closing Remarks & Cocktail Reception**