

November 16, 2012

Deutsche Bank U.S. Headquarters

60 Wall Street, Auditorium & 47th Floor | New York City | 7.30am - 7pm

- Presentations from leading academics who will discuss their latest research work on the topic of quantitative investing
- The focus will be on practical, cutting-edge research that can be applied to real-world investment management
- There will be two tracks, one focused on bottom-up stock selection, and one focused on top-down asset allocation

Track 1: Bottom-Up Stock Selection

Dynamic Conditional Beta is Alive and Well in the Cross-Section of Daily Stock Returns

Professor Turan G. Bali, Georgetown University

The Joint Cross-Section of Stocks and Options

Professor Nusret Cakici, Fordham University

Combining Securities Lending Data with Options Data

Associate Professor Zhi Da, University of Notre Dame

Quantitative Risk Management for Hedge Funds: a Visual Introduction

Dr. Attilio Meucci, SYMMYS

Liquidity Shocks and Market Reactions

Professor Lin Peng, City University of New York

Portfolio Manager Panel Discussion

Senior buy-side managers will debate the following topic: "Are low-risk strategies here to stay, or will they only last through the current uncertain macroeconomic environment?"

Track 2: Top-Down Asset Allocation & Portfolio Construction

Bond Variance Risk Premia

Assistant Professor Andrea Vedolin, London School of Economics

New Insights in Liquidity

Professor Ronnie Sadka, Boston College

Markowitz meets Darwin: Portfolio Oversight and Evolutionary Divergence

Dr. Marcos López de Prado, Head of Global Quantitative Research, Tudor Investment Corporation

Low-Risk Portfolio Construction: What the Math Can Tell Us

Professor Steven Thorley, Brigham Young University

TBA

Professor Pierluigi Balduzzi, Boston College

Portfolio Manager Panel Discussion

Senior buy-side managers will debate the following topic: "Alternative Beta: has their time finally come?"

The conference will start at approximately 8:30am (breakfast and registration will start at 7:30am) and conclude at 5pm, with a post-conference reception until 7pm.

Suggested hotels:

- Andaz Wall Street, 75 Wall Street (<u>www.newyo</u>rk.wallstreet.andaz.hyatt.com)
- Club Quarters Wall Street, 52 William Street (www.clubquarters.com/loc_nyWallstreet.php)
- Gild Hall A Thompson Hotel, 15 Gold Street (www.thompsonhotels.com/hotels/nyc/gild-hall)

Please contact the Deutsche Bank Global Quantitative Strategy team at DBEQS.Global@db.com for more information. We hope you can join us in New York on November 16, 2012.