AXESS THINKTANK

Challenges and Opportunities: Diving Deeper into Alternative Risk Premia

Date: June 20th, 2019

Location: Théâtre de l'Espérance, Rue de la Chapelle 8, 1207 Geneva

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AXESS THINKTANK

AxessThinkTank

Is a nonprofit organization with the objective to help professionals add value through design thinking processes, education and cutting-edge technology.

Organises seminars, webinars and debates on key issues in the finance and technology industries.

Conference

Our mission with this event is to engage with institutional investors, industry leaders, regulators and entrepreneurs to identify and discuss the key challenges in the selection and allocation of this "asset class".

Venue

The conference will be held on June 20th, 2019 at the « Théatre de l'Espérance », located in the heart of Geneva 30' from the Geneva Airport.

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PRELIMINARY AGENDA

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08:00	**REGISTRATION**
08:45	**OPENING REMARKS** **Yves Carnazzola,** AxessThinkTank Master of Ceremonies, **Emilie Raffo** Crypto-Finance Consultant and Public Speaker
	ARP: OVERVIEW—OUTLOOK
09:00	**Spyros Mesomeris**, Global Head of Quantitative and Global Solutions, Deutsche Bank
	SESSION 1 **ARP: Return Enhancer or Risk Transfer Instrument ?**
09:20	**Sandrine Ungari,** Head of Cross Asset Quantitative Research, Société Générale
09:40	**Stephan Kessler**, Global-Co Head of Quantitative Investment Strategy Research , Morgan Stanley
10:00	**Nassim Ennseiri**, Head of EMEA QIS Client Solutions, Citi
10:20	MODERATOR **Nils Tuchschmid,** Professor HEG FRIBOURG PANELISTS **Boiken Alimerko**, Investment Strategy/Asset Allocation, Fideuram Investimenti SGR, Intesa Group **Stephan Kessler**, Research, Morgan Stanley **Thibault Dufour**, Global Co-Head of Structuring - EQD and x-asset QIS, Credit Suisse **Nassim Ennseiri**, Head of EMEA QIS Client Solutions, Citi **Alejandro Bonilla**, Managing Director, LumRisk

11:00—11:30 COFFEE BREAK

11:30	**SESSION 2** **ARP—Institutional Panel**
11:35	**Guido Bolliger,** Co-head of quantitative solution, SYZ Asset Management
11:45	MODERATOR **Serge Ledermann,** 1959 Advisor PANELISTS **Sébastien Gyger,** Head of Discretionary Portfolio Management, Banque Pâris Betrand SA **Sylvain Ubezio,** Head of Investment Risk and Controlling, Retraites Populaires **Fredrik von Ameln**, Portfolio Manager/Strategist, Publica **Valentin Routier,** Portfolio Manager, Swiss Life AM **Aurèle Storno,** CIO, Lombard Odier Pension Fund

12:30—13:30 LUNCH

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13:30	**Session 3** **ARP and Dynamic Allocation: Time or not to Time?**
13:40	**Antti Ilmanen**, Principal Global Head of Portfolio Solutions, AQR Capital Management
14:00	**Giulio Alfinito**, Equity and Credit QIS, UBS
14:20	**Jérôme Teiletche,** Head of Cross Asset Solution**,** Unigestion
14:35	**Julien Turc**, Head of the QIS Lab, BNP Paribas
14:50	**Nick Baltas**, Head of R&D—Systematic Trading Strategies, Goldman Sachs
15:10	**MODERATOR:** **Efi Pylarinou,** Fintech Advisor, co-founder of DailyFintech **PANELISTS** **Nick Baltas**, Head of R&D—Systematic Trading Strategies, Goldman Sachs **Jérôme Teiletche,** Head of Cross Asset Solution**,** Unigestion **Julien Turc**, Head of the QIS Lab, BNP Paribas **Hitendra Varsani**, Factor Strategist, MSCI Inc **Antti Ilmanen**, Principal Global Head of Portfolio Solutions, AQR Capital Management

15:50—16:15 COFFEE BREAK

16:15	**SESSION 4** **Machine Learning in Portfolio Management: Will Machines Replace Humans?**
	MODERATOR: **Serge Kassibrakis**, Head of Quantitative Asset Management Swissquote Bank
16:20	**Ekaterina Sirotyuk**, Investment Manager, Credit Suisse
16:40	**Rado Lipuš**, Founder CEO, Neudata
17:00	**Amit Goyal**, Professor University of Lausanne
17:20	**Philippe Ziegler**, Investment Manager, Systematica Investments

17.40	**CONCLUDING REMARKS / KEY TAKEAWAYS** **Yves Carnazzola,** AxessThinkTank

18:00 - 19:00 COCKTAIL DRINK