

Agenda

When Risk Premia Returns

Monday, February 4, 2019

8:00 a.m.	Registration	Freedom Hall Prefunction
8:30 a.m.	Opening Remarks Dushyant Chadha, <i>Head of Global Equity Derivatives</i> , UBS	Freedom Hall
8:45 a.m.	Who is on the Other Side? Antti Ilmanen, <i>Principal</i> , AQR	Freedom Hall
9:30 a.m.	UBS Dynamic Strategies Platform Giulio Alfinito, <i>Equity & Volatility Dynamic Strategies Structuring</i> , UBS Jose Mazoy, <i>Global Head of Dynamic Strategies Structuring</i> , UBS	Freedom Hall
10:00 a.m.	Break	Freedom Hall Prefunction
10:15 a.m.	Risk Premia Manager Perspectives: Back in Black Gary Chan, <i>Executive Director</i> , Morgan Stanley Investment Management Katelyn Gallagher, <i>Senior Investment Strategist</i> , BlackRock, Inc. Spencer Ogden, <i>Portfolio Manager</i> , K2 Advisors Judith Posnikoff, <i>Founding Partner</i> , Martlet Asset Management Kazuhiro Shimbo, <i>Chief Investment Officer</i> , Mizuho Alternative Investments Moderator: Angie Chatterjee, <i>Dynamic Strategies Sales Americas</i> , UBS	Freedom Hall
11:00 a.m.	Weathering the Storm in Risk Premia Strategies in the Commodity Markets Hilary Till, <i>Principal</i> , Premia Research LLC John Kowalik, <i>Commodities Investor Sales</i> , UBS	Freedom Hall
11:40 a.m.	Working Lunch - Audience Poll	Freedom Hall
12:10 p.m.	When Diversification Fails Sebastien Page, <i>Head of Global Multi-Asset</i> , T. Rowe Price	Freedom Hall
12:55 p.m.	Systematic Hedging & Defensive Risk Premia Pete Clarke, <i>Equity Derivatives Strategist</i> , UBS Roni Israelov, <i>Principal</i> , AQR Chester Lee, <i>Portfolio Manager</i> , Harvard Management Company Ryan McRandal, <i>Portfolio Manager</i> , One River Asset Management Moderator: Peter Yongvanich, <i>Head of Institutional Sales Americas</i> , UBS	Freedom Hall
1:40 p.m.	Quant is Not Dead David Jessop, <i>Global Head of Quantitative Research</i> , UBS	Freedom Hall
2:25 p.m.	Break	Freedom Hall Prefunction
2:40 p.m.	An Asset Allocation Framework for Risk Premia Investing Gustavo Soares, <i>Asset Allocation</i> , Brazil Warrant Gestao de Investimentos	Freedom Hall
3:25 p.m.	Risk Premia Investing With Machine Learning: Fireside Chat Dario Villani, <i>CEO</i> , Duality Group Yana Keresteliev, <i>Dynamic Strategies Sales Americas</i> , UBS	Freedom Hall
4:00 p.m.	Crowded Trades: Implications for Sector Rotation & Factor Timing Mark Kritzman, <i>Founding Partner & CEO</i> , Windham Capital Management David Turkington, <i>Head of Portfolio & Risk Research</i> , State Street Associates	Freedom Hall
4:45 p.m.	Closing Remarks Jason Hedberg, <i>Global Head of Equity Derivatives Sales</i> , UBS	Freedom Hall
5:00 p.m.	Networking Reception	Freedom Hall Prefunction