October 4th, 2011, New York City

08.20 Registration and breakfast

08.50 Welcome address: Anthony Malakian, Deputy Editor, BUY-SIDE TECHNOLOGY

09.00 *MORNING KEYNOTE ADDRESS*: IT blueprint for asset management

Keith Dennelly, Chief Information Officer, Asset Management, FIDELITY INVESTMENTS

09.30 BUY-SIDE ROUNDTABLE: Assessing the trends impacting buy-side technology strategy

- Regulatory update: How is the buy-side being affected by the Dodd Frank rules
- Emerging markets vs. developed markets: Examining market structure and liquidity access
- Concerns about HFT share and its impact on the market
- What the buy side expect from the sell side & IT providers
- IT budget allocation: Which areas within the buy-side front, middle and back office will see greater investments?

Moderator: Irene Aldridge, Managing Partner, ABLE ALPHA TRADING
Tom Fortin, Managing Director, Chief Information Officer, BLACKROCK
Richard C. Kang, Chief Investment Officer & Director of Research, EMERGING GLOBAL ADVISORS LLC
Michael J Levas, Founder, Senior Managing Principal & Director of Trading, OLYMPIAN CAPITAL
Jeff Shortis, Chief Data Officer, PIONEER INVESTMENTS

10.20 Morning Break

STREAM ONE: The front office: Focusing on the buy-side’s profit center

Chairperson’s opening remarks:

Anthony Malakian, Deputy Editor, BUY-SIDE TECHNOLOGY

11.00 Panel discussion: Evaluating the impact of high frequency trading (HFT)

- HFT, no longer an outlier - just business as usual.
- Evaluating whether HFT truly provides liquidity
- The impact of HFT on price discovery and liquidity
- Are latency arbitrage firms spoiling it for everyone else?
- Evaluating your trading infrastructure to compete: Defining your best trading partner

Moderator: Karim Taleb, Principal, ROBUST METHODS PARTNERS
Irene Aldridge, Managing Partner, ABLE ALPHA TRADING
Josh Levy, Managing Director, TACTICAL ASSET MANAGEMENT
Garrett Nenner, Managing Director, Global Markets, MOMENTUM TRADING PARTNERS LLC

STREAM TWO: The back office: Eking out efficiencies in a changed operating environment

Chairperson’s opening remarks:

Rob Daly, Editor, SELL-SIDE TECHNOLOGY
Online/US Editor, WATERS

11.00 Panel discussion: Getting your data management in check

- Exploding data volumes, expansion of asset classes, and price transparency: Outlining the challenges faced in data management today
- Utilising automated process to fully support regulatory compliance
- It is not just sufficient to manage your data in the back office: The importance of controlling and monitoring how it is used once it leaves the database
- Pros and cons of in-house versus outsourcing: How to achieve alignment between both

Moderator: Jeff Shortis, Chief Data Officer, PIONEER INVESTMENTS
Frank Fitzgerald, Partner & Director of Technology, O’SHAUGHNESSY ASSET MANAGEMENT
Guy Fiumarelli, Director, LAZARD ASSET MANAGEMENT LLC
Ken Zockoll, Director of Content Development, FACTSET
11.45 Case Study: How to trade your non-latency strategy in a high frequency trading (HFT) environment

- Understanding and selecting your execution venues
- Managing your broker supplied algorithms to compete
- Knowing your competition improves your results - what you are up against

Garrett Nenner, Managing Director, Global Markets, MOMENTUM TRADING PARTNERS, LLC

11.45 Case Study: Using technology to reduce risk

- Identifying risk and determining the role of technology in risk mitigation
- Building an entire application for verifying data and selectively restricting trading based on data from vendors and the back office
- The flexibility of the workflow in turn allows for a mixture of user integration and automated processes which involve portfolio management, trading and operations
- Is your technology able to address the risks of tomorrow?
- Building a team to address risk with technology

Frank Fitzgerald, Partner & Director of Technology, O’SHAUGHNESSY ASSET MANAGEMENT

12.05 Panel discussion: Shedding light on dark liquidity pools: How to effectively exploit smart order routing (SOR)

- Determining the dark pool venues that offer the greatest liquidity
- Is it better to have more options or few trusted providers? - Is consolidation a consideration?
- Addressing issues around transparency and trading costs
- Are there predatory behaviours in dark pools?: What should and should not be measured to protect your execution quality
- How to make the most use out of SOR technology: What enhancements can be made to SOR technology to improve performance?

Moderator: Michael J Levas, Founder, Senior Managing Principal & Director of Trading, OLYMPIAN CAPITAL
Sal Arnuk, Co-Founder, Partner and Co-Head of Equity Trading, THEMIS TRADING
Tim Decker, Product Manager, ADVENT SOFTWARE
David Weisberger, Principal, TWO SIGMA INVESTMENTS

12.05 Panel discussion: Performance measurement and new frontiers in risk

- Defining the role of the performance team in the organisational structure
- The trend of increased index vendor costs: Assessing the impact on expenses and the workload of an analytics team
- Techniques and technology for measuring and monitoring different risks
- In-house vs. out-sourcing: Measuring and controlling operational risk
- Achieving integrated enterprise risk management: Addressing governance risk and compliance

Moderator: Jennifer S. Myers, Managing Director, GLOBAL COMPLIANCE RISK MANAGEMENT CORP
Frances Barney, CFA, Managing Director, Performance & Risk Analytics, BNY MELLON ASSET SERVICING
Jeff Feeney, Senior Vice President, Regional Head - Americas, Investment Risk & Analytical Services, NORTHERN TRUST
Yvonne I. Pytlik, Chief Compliance Officer, DREMAN VALUE MANAGEMENT L.L.C

12.50 Lunch

13.50 AFTERNOON KEYNOTE ADDRESS: Technology implications for managing a global multi-asset trading desk in the current landscape

- How the current economic and regulatory landscape is impacting a global multi-asset trading desk
- The underlining technology challenges for implementing one multi-asset trading desk globally

Christopher T. Rice, Senior Managing Director, Global Head of Trading, STATE STREET GLOBAL ADVISORS
John Wysocki, Global Head of Trading Technology, STATE STREET GLOBAL ADVISORS

14.10 Plenary panel: The latest in algo trading and profiting from multi-asset trading

- Extending algos beyond equities: Outlining the challenges
- Integrating algorithms to support multiple asset classes
- Factors to consider when deciding to buy or build algorithms
- How to evaluate externally provided algorithms, and measure their performance

Moderator: Marc Rieffel, Chief Technology Officer, Chief Operating Officer, WORLDQUANT LLC
Arun Kaul, Chief Investment Officer & Managing Principal, OLYMPIAN CAPITAL
15.00 Afternoon Break

15.30: EXCLUSIVE PRESENTATION: The real cloud computing story

- Cloud computing has created lots of noise
- To the point: The real story is what it enables, not what it is
- Cloud allows businesses to own their own information
- The reality is "out there", not in your company network
- How the cloud allows you to move at today's speed

Simon Hazlitt, Cofounder, MAJEDIE ASSET MANAGEMENT

16.00 Plenary panel: Assessing cloud computing for the buy-side: The pro and cons

- Understanding the difference between public, private and hybrid clouds: What benefits do each provide?
- Common buy-side concerns about the cloud: Clarifying issues around security and compliance
- Assessing the emergence of various cloud and *aaS providers: Factors to consider to ensure you select the right provider
- The changing shape of the market: What does the future market look like?

Moderator: Elliot Noma, PhD, Managing Director, GARRETT ASSET MANAGEMENT LLC
Ken Barnes, Global Head of Platform Services, NYSE TECHNOLOGIES
Brian Cunningham, Chief Technology Officer, BLOOMBERG TRADING SOLUTIONS
Simon Hazlitt, Cofounder, MAJEDIE ASSET MANAGEMENT
Randy Kelley, Senior Solutions Architect, Information Technology, RUSSELL INVESTMENTS
Michael Radziemski, Partner and Chief Information Officer, LORD ABBETT

16.50 Closing remarks