BNP PARIBAS

The bank for a changing world

BNP PARIBAS QUANT FORUM

Artificial Intelligence, Machine Learning & Systematic Investing

TUESDAY, 30 OCTOBER 2018

SOFITEL MELBOURNE ON COLLINS, VICTORIA SUITE | MELBOURNE

Level 1, 25 Collins Street, Melbourne

9:00 – 17:30

Host: **Cecile Leung**
Global Markets, Event Marketing, BNP Paribas

Agenda

9:00 – 9:30 **Registration and welcome coffee**

9:30 – 9:45 **Opening Remarks**
Forum Introduction
James Hayes
Head of Global Markets, BNP Paribas, Australia & New Zealand

9:45 – 10:30 **Applying Machine Learning to Investing**
Machine Learning in Money Management to Reduce Costs and Extract Performance
Dr. Arnaud de Servigny
Adjunct / Visiting Professor of Finance, Imperial College, London

10:30 – 11:00 **The new world of Artificial Intelligence**
Understand the reality of AI and the differences from Basic Statistics, Machine Learning and Deep Learning
Mike Willett
Partner in the Data and Analytics practice, EY

11:00-11:30 **Multi-Asset Allocation using Deep Learning**
Enhancing Cross-Asset Momentum strategies with Deep Learning
Frederic Cosmao
Head of Structuring, Quantitative Investment Strategies - Japan, BNP Paribas, Tokyo

11:30-12:00 **Extracting Value from Big Data**
Detecting investment trends and sentiments from Big Data
Dan Joldzic
President, Alexandria Technologies, New York

12:00-12:30 **Lunch**

12:30-13:15 **Portfolio Construction in the age of AI**
Advanced techniques for portfolio construction, allocation and risk management
Julien Turc
Head of QIS Lab, BNP Paribas, Paris

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13:15-13:45

Monash Center for Quantitative Finance

Brief introduction to the Center for Quantitative Finance research at Monash University
Greg Loeper
Director, Centre for Quantitative Finance and Investment Strategies , Monash University, Melbourne

13:45-14:45

Investor Panel

Will AI transform financial investing as we know it?
Moderator: Lachlan Evans
Senior Director, BNP Paribas, Sydney
Panelist:
Matthew Griffith
Senior Consultant, JANA
David Schneider
Head of Asset Allocation , Telstra Super
James Soutter
Joint CIO and Head of Global Equities, K2
Julia Leske
CEO, Centre for Australian Ethical Research Pty Ltd (CAER)

14:45-15:00

Coffee Break

15:00-15:45

AI in application for QIS 2.0

Cyril Alvarez-Pereyre
Co-Founder and Partner, Oriskany, London
Yannick Daniel
Managing Director, Head of Multi-Asset and Risk Premia Solutions, BNP Paribas, London

15:45-16:00

Concluding Session

Yoram Layani
Head of Cross Asset Solutions Sales, Asia ex Japan, Global Markets APAC, BNP Paribas, Hong Kong

16:00 – 17:30

Networking Cocktails

@The Atrium Bar on 35, Sofitel

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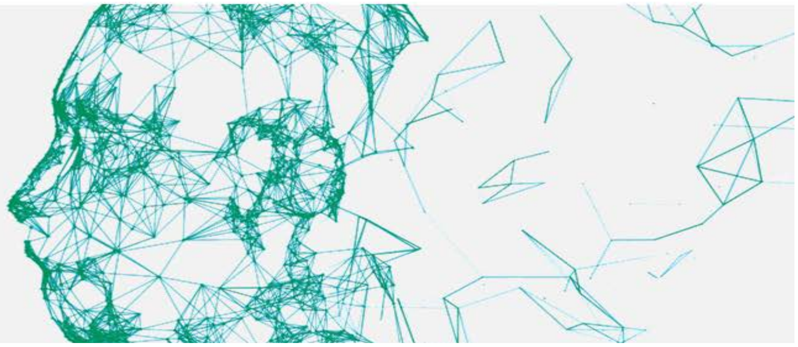

SPEAKERS & PANELISTS

James Hayes

Head of Global Markets, Australia & New Zealand, BNP Paribas, Sydney

Based in Sydney, James Hayes is responsible for BNP Paribas' Global Market activities in Australia, which currently includes origination and distribution services covering corporate and financial institutions across interest rate, credit, FX, equity derivative, DCM, prime services and commodity products.
The role involves the setting and execution of the business strategy plus the day-to-day management of a team of 13 staff across the various global markets disciplines mentioned above.
James has held this role since 2006 and is also a member of the Asia Global Markets Business Committee and the Australian BNP Paribas Management Committee.
Prior to his appointment to this role, James spent 10 years at Nomura Australia Ltd as Head of Fixed Income Sales.
He has over 20 years of financial markets experience in various roles including Fixed Income Sales and Funds Management.
James holds a Bachelor of Commerce from the University of New South Wales.

Yajur Arora

Director, Quantitative Investment Strategies

Yajur Arora is a Director in the Quantitative Investment Strategies group at BNP Paribas. He works on structuring and development of cross-asset systematic investment and hedging strategies. Prior to this he was at Deutsche Bank in New York, where he advised institutional investors and asset managers on alternative investments. He has 10 years of experience in financial markets, having served in various roles in the U.S, Europe and Asia. He is now based in Hong Kong. He holds a Bachelor's degree in Engineering from Indian Institute of Technology, Delhi and a Master's degree in Finance & Economics from London School of Economics, London.

Dr. Arnaud de Servigny

Adjunct / Visiting Professor of Finance, Imperial College, London

Adjunct / visiting Professor of finance at Imperial College Business School (London), co-launched their Master of Financial Engineering and Risk Management programme in 2005, currently launching a new master in Finance and Machine Learning. MSc Ecole Nationale des Ponts et Chaussée (Paris, 1987), MSc Quantitative Finance (DEA) from Paris-Dauphine University (1989), and Ph.D. Financial Economics from Paris 1 Panthéon-Sorbonne University (1997). His publications include many papers and articles as well as five books.

25 years in the financial industry:

- Former Global Head of Investment Strategy as well as Chairman of the Investment Committee for Barclays Wealth & Investment Management (until 2010)
- Former Global CIO Wealth Management as well as Global Head Multi-Asset Group (€125bn AuM) for Deutsche Bank Asset & Wealth Management (until 2014)
- Launched in 2014 a Research Lab. Exclusively focused on the usage of Machine Learning in Asset Management, called Bramham Gardens.

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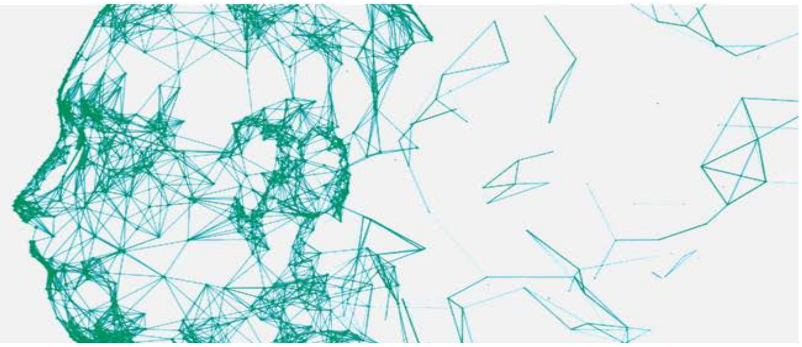

Mike Willett

Partner in the Data and Analytics practice, EY

Based in Sydney, Mike is a Partner in the Data and Analytics practice for EY. He has more than 20 years' experience, both in professional services and industry, in designing, delivering and operating data driven solutions and working with teams to deliver value through analytics. Mike's focus is on strategy to align data needs and capabilities with business strategy and objectives; and develop pragmatic plans for implementation that deeply consider the needs and nuances of the client organisation. With a focus on government and public sector clients, Mike is particularly passionate about how data can be used to improve outcomes that benefit society while actively seeking to minimise unintentional harm through provision of appropriate control across the data life cycle. Prior to EY, Mike worked in the telco industry where he established and led Telstra's Fraud and Revenue Assurance function.

Frederic Cosmao

Head of Structuring, Quantitative Investment Strategies - Japan, BNP Paribas, Tokyo

Frederic Cosmao is a Structurer Based in Paris. Frederic joined BNP Paribas in 2002 in Mutual Funds trading and structuring in Paris. In 2005, he moved to the Hong Kong office to head the Mutual Funds Trading team. He later moved to New York, in 2007, to take up the position as Head of GSG Design and Pricing, before returning to Paris in 2012. Frederic holds a masters degree from ENSAE.

Dan Joldzic

President, Alexandria Technologies, New York

Dan Joldzic, CFA, FRM is CEO of Alexandria Technology, Inc, which develops artificial intelligence to analyze financial news. Prior to joining Alexandria, Dan served dual roles as an equity portfolio manager and quantitative research analyst at Alliance Bernstein where he performed factor research to enhance the performance of equity portfolios.

Alexandria Technology builds machine learning algorithms that classify entities, topics, and sentiment in text. The classification systems have been trained by research analysts and market participants, creating an AI analyst that can overcome the challenges of a big data world.

Julien Turc

Head of QIS Lab, BNP Paribas, Paris

Julien Turc is a quantitative investment strategist heading the QIS Lab at BNP Paribas. He has 20 years of experience working on quantitative and systematic strategies in all asset classes. His research covers allocation processes, alternative risk premia and hedging. Julien used to be head of cross-asset quant strategy at Société Générale.

His team was awarded the 'best quant team of the year' title by Global Capital in 2014, and topped the quant league tables of the Euromoney survey in FX and credit. Julien teaches credit derivatives at Paris 6 University, and machine learning and quant strategies at Paris 7 University. He graduated from Ecole Polytechnique in 1997.

Gregoire Loeper

Professor of Mathematics at Monash University

Gregoire Loeper is a Professor of Mathematics at Monash University since September 2015. He completed his PhD in mathematics in 2003, then was appointed Assistant Professor at Claude Bernard Lyon 1 University. He then moved to the finance industry where he worked during 9 years for Global Equity and Commodity Derivatives within BNP Paribas. He occupied there several positions, as a quantitative analyst, then as head of Structured Products Pricing in London, and finally head of Systematic Strategies and Hybrids Quantitative Research. Since his arrival at Monash, he is the director of the Master of Financial Mathematics, and the director of the Centre for Quantitative Finance and Investment Strategies.

His areas of research are: Non Linear PDE's, Stochastic Control, Mathematical Finance, Fluid Mechanics, Optimal Transport.

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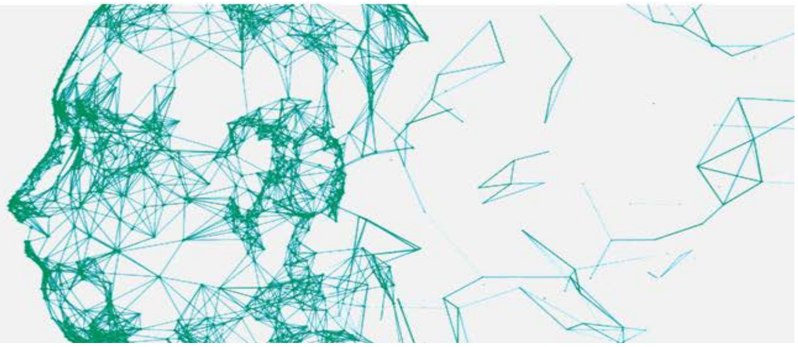

Lachlan Evans

Senior Director, BNP Paribas, Sydney

Lachlan Evans is a Senior Director at BNP Paribas, Sydney in the Cross-Asset Solutions Group. He works with Superannuation Funds, Insurance Companies and Investments Managers to develop and implement investment solutions across all asset classes. He has 25 years' experience in the Derivative and Cash Equity Markets in various roles at Merrill Lynch and JP Morgan prior to commencing his current role at BNP Paribas.

David Schneider

Head of Asset Allocation , Telstra Super

David is the Head of Asset Allocation at TelstraSuper where he manages TelstraSuper's strategic and dynamic asset allocation.
David has authored/co-authored three investment papers, one of which won the 2010 Melville Practitioner Prize by the institute of Actuaries of Australia.
Before joining TelstraSuper in January 2018, David founded 10E24 a software company focused on helping retirees financially navigate their retirement. Before this, David was the Head of Quant Methods at UniSuper, a position he held for 10 years. David has served on several research and professional bodies, and is a Fellow of the Institute of Actuaries.

Julia Leske

CEO, Centre for Australian Ethical Research Pty Ltd (CAER)

With over a decade of experience within the responsible investment industry, Julia has a thorough understanding of company sustainability assessments and reporting frameworks. She has been involved in the collation and construction of sustainability indices and has contributed to a wide range of thematic reports on corporate ESG challenges. Julia also has extensive experience in stakeholder engagement having participated in numerous multi-stakeholder groups and investor collaborations, as well as working with a broad range of investors to incorporate ESG criteria into their investment processes. Julia holds a Masters in Environmental Management and Development from the Australian National University, and a combined Bachelor of Arts in Public Administration/European Studies and Sustainable Development from the Universities of Münster (Germany) and Twente (Netherlands).

Cyril Alvarez-Pereyre

Co-Founder and Partner, Oriskany, London

Cyril Alvarez-Pereyre is a Co-Founder and Partner at Oriskany, in charge of Business Development. Founded in 2012, Oriskany is a research company in finance and agroecology. Oriskany's research computes measures of Entropy in real-time to determine low-frequency market regimes.
Prior to founding Oriskany, Cyril was Head of Institutional Sales at TFS Structured Products, a London-based engineering boutique providing investment solutions and structured derivatives to a wide range of Institutional Investors, mainly in Europe.
Cyril is a graduate of the London School of Economics (M.Sc. Accounting & Finance) and Sciences Po Paris (section Eco-Fi), and holds a B.Sc. in Economics.

Yannick Daniel

Managing Director, Head of Multi-Asset and Risk Premia solutions, BNP Paribas CIB, London

Yannick heads up the Multi-Asset QIS group at BNP Paribas Corporate and Institutional Banking in London. He has 20 years experience in quantitative investment management, quantitative research and equity derivatives structuring. Before joining BNP Paribas in 2015, Yannick was in charge of the development of proprietary equity and multi-asset investment strategies at Citigroup Global Markets in London. Prior to Citi, he had the responsibility of Société Générale Index, the range of quantitative indices of Société Générale and also ran the Quantitative Equity Research team at SocGen between 2005 and 2007. Yannick started his career at BNP Paribas CIB where he held various roles before joining BNP Paribas Asset Management as a quantitative Portfolio Manager and later as head of quantitative research and portfolio engineering.
Yannick is a CFA Charterholder and holds a Master in Finance & Applied Economics from Paris Institute of Political Studies, a Master in Applied Mathematics and Statistics from University of Bordeaux and is a graduade from the KEDGE Business School.

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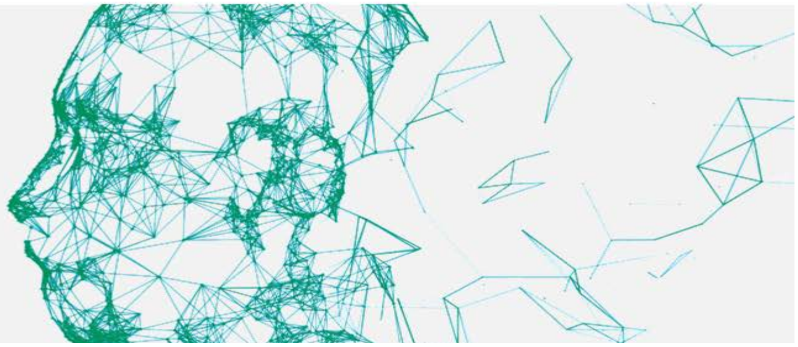

Yoram Layani

Head of Cross Asset Solutions Sales, Asia ex Japan, Global Markets APAC, BNP Paribas, Hong Kong

Yoram Layani is Head of Cross Asset Solutions Sales for Asia ex Japan at BNP Paribas, overseeing cross asset solutions for institutional clients.
His team services a wide array of clients across distribution businesses (Retail Banks, Insurance Companies, etc) and Institutionals (Asset Managers, Pensions, and Sovereign Wealth), developing outcome-driven tailor-made solutions in the fields of Investment, Hedging, Long-Term Savings, Alternative and Risk Premia. He joined the Global Equities & Commodity Derivatives division of BNP Paribas Hong Kong in 2007.

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