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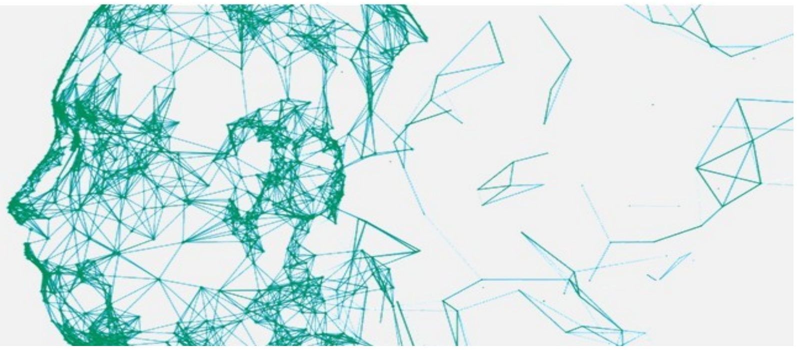
The bank for a changing world

BNP PARIBAS QUANT FORUM

Artificial Intelligence, Machine Learning
& Systematic Investing



WEDNESDAY, 31 OCTOBER 2018

North & South House 93F, PARK HYATT | SHANGHAI

No. 100 Century Avenue, Pudong District, Shanghai, China 200120

Please go up to 91F and change elevator to 93F

9:00 – 17:30

上海柏悦酒店

上海市浦东新区世纪大道100号上海柏悦酒店93楼南北阁

请至91楼换乘电梯至93楼

Host: **Kelvin Qi**
Head of China Structured FI Sales, BNP Paribas (China) Limited, Global Markets

Agenda

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

9:30 – 9:45 **Opening Remarks**
Forum Introduction
George Sun
Head of Global Markets, Greater China, BNP Paribas

9:45 – 10:30 **Applying Machine Learning to Investing**
Machine Learning in money management to reduce costs, but above all to extract performance from markets.
Dr. Arnaud de Servigny
Adjunct / Visiting Professor of Finance, Imperial College London

10:30 – 10:45 **Coffee Break**

10:45 – 11:30 **Knowledge Graph Driven News Recommendation**
Using graph technology to construct an intelligent news recommendation engine for asset portfolios.
Tom Liu
CEO and Founder of ChinaScope Limited

11:30-12:15 **Multi-Asset Allocation using Deep Learning**
Enhancing Cross-Asset Momentum strategies with Deep Learning
Julien Turc
Head of QIS Lab, BNP Paribas, Paris

12:15-13:15 **Lunch**

13:15-14:00 **Extracting Value from Big Data**
How big data solutions can structure public data and detect investment trends and sentiments.
Dan Joldzic
President, Alexandria Technologies

RSVP

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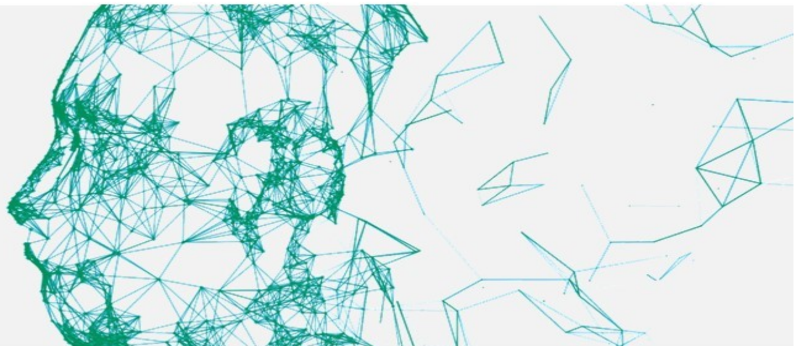

14:00-14:45

Investor Panel

Will AI transform financial investing as we know it?

Moderator: Jessica Cao
Director, Head of Structured Investment and Distribution ,
Beijing, Global Markets

Panelist:

Shen Yantao
Senior trader, China Zheshang Bank

Xuan Luo
Equity exotics trading desk, CITIC CLSA

Jimmy Weng
Portfolio Manager , ICBC Credit Suisse (International)

Eric Leng
Managing Partner, Crescendi Capital Group

Pauline Ju
Executive Manager, PAAMC

14:45-15:00

Coffee Break

15:00-15:45

AI in application for QIS 2.0

Cyril Alvarez-Pereyre
Oriskany

Yannick Daniel
Managing Director, Head of Multi-Asset and Risk Premia solutions, BNP Paribas

15:45-16:00

Concluding Session

CG Lai
BNP Paribas (China) Ltd

16:00 – 17:30

Networking Cocktails

@Shanghai Lounge 92F, Park Hyatt Shanghai

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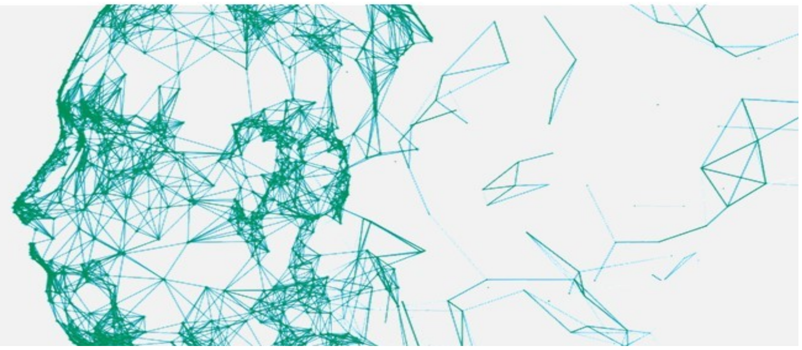

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SPEAKERS & PANELISTS

George Sun

Head of Global Markets, Greater China, BNP Paribas

George Sun is Head of Global Markets for Greater China, responsible for leading and developing BNP Paribas' fixed income and equities business in Mainland China, Hong Kong and Taiwan. Prior to this, George was Head of FXLM & Commodity Derivatives Institutional Sales and Head of Domestic Clients for Global Markets APAC – responsible for FX, rates and commodity derivatives businesses with the Bank's institutional clients, as well as domestic clients in the region.

George has over 20 years of experience in Asia, the US and Europe. Prior to joining BNP Paribas, he worked at Standard Chartered Bank, where he was Head of Institutional Sales in Asia Pacific and Head of Corporate Sales in North Asia. Previously, he was Co-Head of Fixed Income, Currencies, and Commodities Sales in Asia Pacific ex-Japan at Nomura International; Head of Credit Sales in Asia Pacific ex-Japan at Lehman Brothers; and Managing Director in Global Structured Credit Products at Merrill Lynch. He also worked as a structured finance credit analyst at Standard & Poor's in New York and London, and began his career as a corporate lawyer at the law firm of Thacher Proffitt & Wood in New York.

George holds an undergraduate degree in economics from Harvard University, and a juris doctor degree from Harvard Law School.

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.

Tom Liu

CEO and Founder, ChinaScope Limited

Founded ChinaScope in 2009, focusing on applying machine intelligence to the extraction and synthesis of information and transforming it into structured interconnected data. Prior to founding ChinaScope, Tom was an investment banker for Credit Suisse, covering financial institutions in the Americas and Asia Pacific.

Julien Turc

Head of QIS Lab, BNP Paribas

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.

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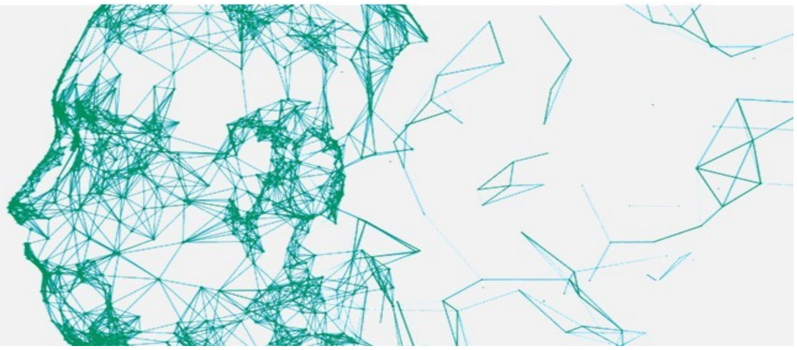

Dan Joldzic

President, Alexandria Technologies

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.

Jessica Cao

Head of Structured Investment and Distribution, Beijing, BNP Paribas (China) Limited

Jessica Cao Lele is the Head of Structured Investment and Distribution, Beijing in BNP Paribas China. She oversees structured investment sales business in Northern China .
Before joining BNPP in 2016 , she used to work in Citibank and Standard Chartered Bank in Singapore.
She held a double degree from National University of Singapore and University of Pennsylvania .

Shen Yantao

Senior trader, China Zheshang Bank

Shen Yantao is a senior trader from China Zheshang Bank with more than 12 years' experience in investment with concentration in cross asset risk premia arbitrage. Mr. Shen graduated from Renmin University of China with a Bachelor in Economics and obtained his Master in Financial Mathematics from Stanford University. He is a qualified CFA (Chartered Financial Analyst) charterholder and a member of the CFA Institute. Mr. Shen worked as quantitative analyst and trader in different financial institutions includes Morgan Stanley in New York and China Minsheng Bank in Beijing, where he was responsible to build quantitative models and execute arbitrage trades based on systematic methodology.

Xuan Luo

Equity exotics trading desk, CITIC CLSA

Mr. Xuan LUO manages CITIC CLSA equity exotics trading desk. Before CLSA, he worked in asset allocation department of Chinese sovereign wealth fund, CIC. He has a deep understanding of cross asset trading, asset allocation and quantitative trading. He also helped CLSA construct a multi-asset quantitative portfolio, based on which CLSA published a multi-asset index, 1st index that includes US, European, Japanese and onshore Chinese major assets. Mr. Luo has a profound understanding of how quantitative methods and AI-enhanced processes can improve trading performance.

Jimmy Weng

Portfolio Manager, ICBC Credit Suisse (International)

Jimmy re-joined ICBC Credit Suisse (International) in May 2016 as a portfolio manager, leading the firm's offshore equity and absolute return investment portfolios.
Prior to re-joining, Jimmy served as Responsible Officer and Portfolio Manager at Genesis Capital, responsible for all investment and non-investment functions including portfolio management, trading & execution, operations, and investor relations.
Jimmy first joined ICBC Credit Suisse in 2011 and served as an assistant portfolio manager, co-managing 3 funds including a HK/China portfolio, a QDII portfolio, and a separately managed account for the National Council for Social Security Fund. Prior to that, Jimmy has gained extensive equities knowledge at Morgan Stanley, Lehman Brothers, and Fidelity Investments.
Jimmy obtained his Bachelor of Science degree in Business Administration summa cum laude from Northeastern University, and received his MBA degree from the Harvard Business School.

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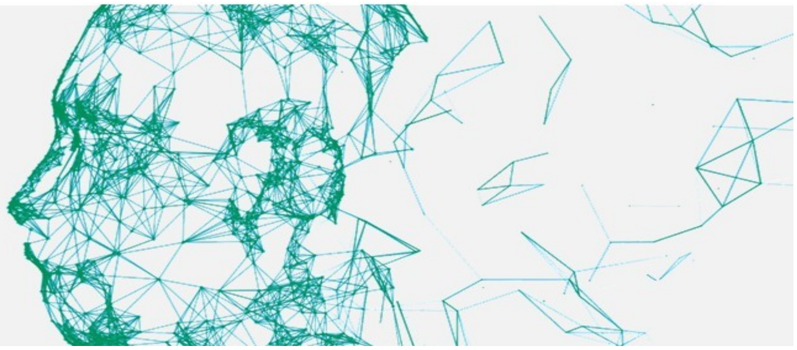

Eric Leng

Managing Partner, Crescendi Capital Group

Mr. Eric Leng, 19 years investment experience, is the Managing Partner and Head of Investment Division in Crescendi Capital Group. He was a former Managing Director and senior portfolio manager at UBS Global Asset Management, responsible for global investment management, including global long only portfolio, global long/short market neutral portfolio management.

Before joining UBS, Mr. Leng was a senior manager in Credit Suisse Asset Management, responsible for public funds and customer portfolio management. He funded Clotho Capital Group and was an independent manager at Millennium Partners. Mr. Leng started his financial career as an intern at Morgan Stanley, became a senior analyst at American Century Investments and later joined DuPont Company as a portfolio manager.

Mr. Leng is a member of CQA and TCFA.

Education Background: PhD at Baylor College of Medicine, MBA at Wharton School of the University of Pennsylvania, Bachelors at University of Science and Technology of China.

Pauline Ju

Executive Manager, PAAMC

Pauline has over 15 years of experiences in managing global equity funds. Before joining PAAMC she worked as Senior Portfolio Manager at Sentinel Investment Management, JT Capital Inc, State Street Global Adviser. She started her investment career in 2003 as an equity analyst at MFS Investment Management. Pauline has the MBA from the University of Chicago, Booth School of Business.

Cyril Alvarez-Pereyre

Co-Founder and Partner, Oriskany

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

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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