

forum liquid alternatives & absolut return 2018

Kap Europa, Frankfurt am Main, 19. Juni 2018

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**Podiumsdiskussionen im Raum Plateau II
(jeweils 45 Minuten)**

- 09:00 Uhr Registrierung
- 09:30 Uhr **How to spice value and momentum for macro investing - Go deep and go fundamental**

 Antti Ilmanen, Ph.D., AQR Capital Management
- 10:00 Uhr **EQUITY LONG SHORT: Challenges and Opportunities in a more volatile market environment**
Moderation: Georg Reutter, Kepler Partners LLP

 Michael Buhl-Nielsen, Jupiter Asset Management
 Ed Butchart, Sloane Robinson LLP
 Edward Rumble, RWC Partners
 Tom Cahill, Schroder GAIA Contour Tech Equity
- 10:45 Uhr Pause
- 11:00 Uhr **GLOBAL MACRO: Is QE coming to an end, are we at an inflection point, what's next?**
Moderation: Matthew Barrett, Kepler Partners LLP

 Asif Noor, Aspect Capital
 Mark Dowding, BlueBay Asset Management
 Alex Lennard, Ruffer LLP
 Nabeel Abdoula, Fulcrum Asset Management
- 12:00 Uhr **Multi Strategy & Quantitative approaches to alternative investing: Diversification, flexibility or specialization - different means of protecting capital**
Moderation: Georg Reutter, Kepler Partners LLP

 Luc Dumontier, LFIS Vision UCITS Premia
 Berouz Fatemi, Tages Capital
 Alexander Uhlmann, Invesco Quantitative Strategies
 Oliver Schneider, Schroder GAIA Wellington Pagosa

- 12:45 Uhr Lunch
- 13:30 Uhr **CREDIT: Global yield curve outlook**
Moderation:
- Nathan Sandler**, ICE Canyon LLC
Ion Dan, Macquarie Absolute Return MBS Fund
- 14:30 Uhr **Alternative Equity Strategies: Investing in equity markets without the downside**
Moderation: Matthew Barrett, Kepler Partners LLP
- David Baker**, Perella Weinberg Partners
Scott Davies, CDAM
TBC, Anavio Capital Partners
- 17:00 Uhr Networking

**Round Tables in den Räumen Stratus 1, Stratus 2 und Sirius 1
(jeweils 25 Minuten)**

11:00 Uhr **Session 1**

Stratus 1 LFIS Vision UCITS Premia

An Advanced Factor-Based Approach to Overcome the Diversification Challenge

Luc Dumontier, Partner and Head of Factor Investing

Stratus 2 Tages Paladin (Tail Hedge)

Protecting Portfolios from in Crisis Events using Alternative Risk Premia – A New Approach to Tail Risk Hedging

Berouz Fatemi, Portfolio Manager and Head of Quantitative Strategies, Tages Capital

Sirius 1

11:30 Uhr **Session 2**

Stratus 1 ICE Emerging Markets Credit Total Return

An oasis of opportunity – Is Emerging Markets Credit the most attractive part of the credit market?

Nathan Sandler, Co-Founder and Managing Partner, ICE Canyon LLC

Stratus 2 Schroder GAIA Contour Tech Equity

Tom Cahill, Director of Marketing, Contour Asset Management

Sirius 1

12:00 Uhr **Session 3**

Stratus 1 Macquarie Absolute Return MBS Fund

Ion Dan, Vice President, Portfolio Manager

Stratus 2 PWP North American Equity Long Short

Where are spreads going in Merger Arbitrage and outlook for 2018?

David Baker, Portfolio Manager, Perella Weinberg Partners

Sirius 1

12:45 Uhr Lunch

13:30 Uhr **Session 4**

Stratus 1 Schroder GAIA Wellington Pagosa

Oliver Schneider, Vice President and Investment Specialist

Stratus 2 Invesco Pan European Equity Long/Short

How Factor Investing can be used in a Long-Short context

Alexander Uhlmann, Head of Portfolio Management, Invesco Quantitative Strategies

Sirius 1

14:00 Uhr **Session 5**

Stratus 1 Aspect Systematic Global Macro

Systematic Global Macro Investing: Evolve to Survive.

Asif Noor, Portfolio Manager, Aspect Capital

Stratus 2 Bluebay Global Sovereign Opportunities

End of the beta cruising – is Global Macro the answer?

Mark Dowding, Partner, Head of Investment Grade, Senior Portfolio Manager, BlueBay Asset Management

Sirius 1 RWC Pensato Europa Absolute Return

Beating the Street: the case for active management

Edward Rumble, Portfolio Manager, RWC Partners

14:30 Uhr **Session 6**

Stratus 1 Jupiter Europa

Seeking alpha generation in a European long/short strategy

Michael Buhl-Nielsen, Portfolio Manager, Jupiter Asset Management

Stratus 2 Fulcrum Diversified Absolute Return

Combining Hit Ratios, Asymmetry and Breadth to achieve robust and repeatable investment results in Multi-Asset Portfolios

Nabeel Abdoula, Partner, Fulcrum Asset Management

Sirius 1

15:15 Uhr Pause

15:30 Uhr **Session 7**

Stratus 1 KLS Sloane Robinson Emerging Markets

Emerging Markets: Who's Emerging?

Ed Butchart, Chief Investment Officer, Sloane Robinson LLP

Stratus 2 Ruffer Total Return International

Absolute Return Investing: navigating an uncertain future

Alex Lennard, Investment Director, Ruffer LLP

Sirius 1

16:00 Uhr **Session 8**

Stratus 1 KLS CDAM Global Opportunities

How to manage risk in a concentrated equity portfolio

Scott Davies, Founder & CIO, CDAM LLP

Stratus 2 IAM Anavio Capital Event Driven UCITS

Sirius 1

16:30 Uhr **Session 9**

Stratus 1

Stratus 2

Sirius 1

17:00 Uhr Networking