Education Session No. 255:
Trends in Quantitative Investing

March 22, 2011 at 6:30 PM
Lugano

How can managers avoid strategy crowding by differentiating their models? Is there a place for discretionary overlay or should systems be purely systematic? Can high frequency trading adapt to increasing regulation and remain profitable? Join us for an exciting conversation about new developments in the field of quantitative asset management.

Participants

Giovanni Beliossi, FGS Capital
Mathilde Franscini Scaillet, Argos Managers
Matthew Van der Weide, FactSet
Richard Olson, Olson Ltd.
Claire Smith, *Moderator*, Albourne Partners

Event Details

Date: March 22, 2011
Time: 6 PM Registration.
We will begin *promptly* at 6:30 PM; please arrive early. Since it is disruptive to everyone when latecomers enter the session, those arriving after an education session has begun will only be admitted at the discretion of 100WHF and the host. Please note the start time on this invite and plan to arrive early.
Networking and canapés will follow.
Host: FactSet
Location: Hotel Dante
Piazza Cioccaro 5, **Lugano**, 6900, Switzerland - Directions
RSVP: http://www.100womeninhedgefunds.org/pages/event_registration.php

This event is NOT FOR ATTRIBUTION. Space is limited. No walk-ins will be permitted.

Biographies

Giovanni Beliossi, Managing Partner / CEO, FGS Capital
Giovanni is Managing Partner at FGS Capital LLP, where he has been CEO and responsible for portfolio management since co-founding the firm in 2002. Previously he was Associate Director of hedge funds at First Quadrant Ltd, where he set up and managed its Pan European long/short equity market neutral portfolios, and was responsible for UK-based hedge fund business. His experience of managing equity market neutral portfolios dates back to 1995, when he joined the firm. Prior to that he was a tenured Research Fellow with the Economics Department of the University of Bologna in Italy, and he has held appointments with BARRA International and Eastern Group Plc.

He is a Board and Research Committee member of Inquire UK and Inquire Europe, a Research Committee member of AIMA, and a Board member of the International Association of Financial Engineers (IAFE). He is the European Chair of the Steering Group of the Investor Risk Committee (IRC) of IAFE working on guidelines for disclosure and transparency for hedge funds. Giovanni is a CFA Charterholder.

Mathilde Franscini Scaillet, Fund Manager, Argos Managers
Mathilde started at ABB Financial Services, involved in electricity and gas trading (London & Frankfurt) in 2001. She then worked for Unigestion (Alternative Asset Manager, Geneva) first as an analyst and consequently as head of quantitative research within the hedge fund dept.
She joined Kedge Capital (Bertarelli Family Office, London) in 2006, as senior investment analyst. She lead the long only investment allocation process and jointly with the CIO overviewed the hedge fund investment pool of the firm. Back in Switzerland in 2009, she joined Wegelin & Co as director within the family office services and advisory department, managing some of the bank largest portfolios.
Mathilde studied both in Lausanne and Singapore. She graduated with a Master of Science in Business Administration and a Master of Science in Banking and Finance in 2001. She is titular of the FAME Certificate
(Financial Asset Management Engineering) and is FRM certified (Financial Risk Manager).
In 2003, Mathilde started building the current systematic strategy. She joined Argos Managers in October 2010.

Matthew Van der Weide, Head of Portfolio and Quantitative Analytics Group, FactSet
Matthew is heading the Portfolio and Quantitative Analytics Group for Continental and Northern Europe. The group is responsible for developing and expanding within the financial industry FactSet's Premium Products which include analytics for performance attribution, style and risk analysis, as well as historical modelling, back-testing, portfolio construction and optimization. Matthew has extensive experience with clients such as major asset managers pension and hedge funds. He has worked with them on implementing quantitative strategies, optimizer solutions, and risk & performance systems. Matthew holds a BSc in Electrical Engineering and a BSc and MSc in International Business.

Richard Olson, Chief Executive, Olson Ltd.
Richard Olsen is an economic researcher in high frequency finance. He is co-founder of OANDA, a market maker and information source for currency; is chief executive of Olsen Ltd, an investment manager, and visiting professor at the Centre for Computational Finance and Economic Agents at the University of Essex.

Claire Smith, Partner, Albourne Partners
Claire is Board Champion for Switzerland of 100 Women in Hedge Funds and a Research Analyst Partner with the hedge fund advisory firm Albourne Partners, based in Geneva. Her specific responsibility is quantitative equity strategies, which includes quantitative equity market neutral, statistical arbitrage, convertible arbitrage and volatility arbitrage. Prior to joining Albourne in 2004, Claire was running her own consulting business providing hedge fund research to London based fund of fund managers as well as editing and writing finance industry trade journals and feature articles. From 1986 to 1998 Claire was employed at various UBS group companies as a derivatives sales person, marketer and structurer. Career highlights would be initiating a synthetic warrants issuance program at SBC in 1994, becoming head of European convertible sales at SBC in 1995 and head of investor derivatives marketing at UBS in 1996. Claire started her career at Chase Manhattan Bank in 1985 where she underwent credit training. Claire completed a Masters program in Engineering at Imperial College London.

About FactSet
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FactSet consolidates all the tools you need to monitor the global markets, public and private companies, and equity and fixed income portfolios in a single, intuitive interface. With personalized workspaces for one-click access to the data and analytics you need, financial analysis has never been easier.

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About 100 Women in Hedge Funds (www.100womeninhedgefunds.org)
100 Women in Hedge Funds is a global, practitioner-driven non-profit organization serving over 10,000 alternative investment management investors and professionals through educational, professional leverage and philanthropic initiatives. Formed in 2001, 100 Women in Hedge Funds has hosted more than 250 events globally, connected more

than 250 senior women through Peer Advisory Groups and raised close to $20 million for philanthropic causes in the areas of women's and family health, education and mentoring. For more information about 100 Women in Hedge Funds, please visit www.100womeninhedgefunds.org.

Give Back
100 Women in Hedge Funds provides a 'Give Back' program that enables members to match their resources (time, access, financial) to projects that will help us expand our successful initiatives. Visit http://www.100womeninhedgefunds.org/pages/give_back.php today and tell us how you can help.

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