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ASIA PACIFIC BUY-SIDE SUMMIT 2018

Adapting to Disruption

17 April 2018
Conrad Hong Kong
09:00 - 17:00 HKT

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Growing Asia's Markets

香港中資基金業協會
Chinese Asset Management Association of Hong Kong

Tuesday, 17 April

8:15 — Registration

9:00 — **Welcome Remarks**
Sanjeev Chatrath, Managing Director, Region Head - Asia, Thomson Reuters

9:15 — **Adapting to Change: The Buy-Side Landscape**
Asia's asset management industry is changing rapidly due to the impact of transformational technology. This session will provide an overview of the disruption occurring across markets and jurisdictions, impacting buy-side firms both large and small, and some of the initiatives underway within Thomson Reuters to help the Buy-Side to adapt in this era of disruption.

Debra Walton, Global MD, Customer Proposition, Financial & Risk, Thomson Reuters

9:40 — **Panel: The Future of ESG in Asia**

The rise in importance of Environmental, Social and Governance (ESG) criteria in Asia is driving a huge increase in the volume and type of data available.

- Is this a purely structural trend, or might adoption fade in a downturn?
- How does ESG adoption vary across the region?
- What are the views and impact of different demand drivers: Pensions, Millennials, Government/Regulatory, Corporates?
- What obligations or approaches are asset managers feeling about voting rights on different share classes and other governance challenges?

Moderator: Debra Walton, Global MD, Customer Proposition, Financial & Risk, Thomson Reuters
Stephen Malinak, Chief Data and Analytics Officer, TruValue Labs
Pru Bennett, Managing Director - Head of Investment Stewardship APAC, Blackrock
Emily Chew, Global Head of ESG, Manulife Asset Management
Dr. Francois Perrin, Portfolio Manager, East Capital

10:20 - 10:50 Break

10:50 — **Peering into the Crystal Ball: Asia Market Outlook**
Bill Maldonado, CIO Asia Pacific and Global CIO, Equities at HSBC Global Asset Management

11:15 — **Panel: The Future of Research: Evolution or Revolution?**
With new regulations such as MiFID II coming into effect and algorithms and artificial intelligence playing an increasingly large role in investment analysis, will the investment research profession, whether buy-side, sell-side, or independent, go through an evolution or revolution in this increasingly automated world?

Moderator: Steve Carroll, Head of Market Development, Buyside, Asia, Thomson Reuters
Bill Maldonado, CIO Asia Pacific and Global CIO, Equities at HSBC Global Asset Management
David DeRose, VP, Head of Institutional Sales, Pacific Epoch
Stewart Callaghan, Pan-Asia Deputy Head of Research, Citigroup
Monica Hsiao, Chief Investment Officer/Founder, Triada Capital

12:00 - 13:15 Lunch

Spotlight: Alpha Seeking Investment Workflows
'Making Cents of Data'

13:15

Seeking Alpha through Machine Readable News

Predicting signals in news flow and sentiment is challenging especially with the amount of unstructured data making it difficult to understand whether news is perceived by the market as positive or negative, whether the story is relevant to a company, and whether the story is new or recycled. How can news be insightfully translated for signals from news and social media, and adapted into workflow for more effective strategies?

Angel Yang, Market Development Manager, Enterprise Solutions, North Asia, Thomson Reuters
Huayi Dong, Global Head of Electronic Trading, Daiwa Capital Markets

13:40

Pricing Illiquid Securities: Sharing Best Practice

Unlike their more commonly traded counterparts, illiquid securities do not produce reams of trading data and are therefore more difficult to value using a data-driven approach. How can data be normalised for illiquid and alternative assets?

Jayme Fagas, Global Head, Valuations and Transparency Services, Thomson Reuters

Spotlight: Future-Proof Trading Workflows
'Adapt & Adopt'

13:15

Looking ahead: Technology and Trading: What's next for the FX Market

How will disruptive technologies impact the FX industry and how can traders benefit from the efficiency gains unleashed by these new, paradigm-shifting innovations?

Neill Penney, Co-Head of Trading, Thomson Reuters

13:40

Panel: Future Trends in Multi-Asset Trading

What medium and long-term developments can we expect in multi-asset trading and what do traders need to consider to capitalize on them?

Moderator: Michael Chin, Co-Head of Trading, Thomson Reuters
Kelly McKenney, Director, Tradeweb
James Levy, Global Head of Trading, HSBC Global Asset Management
Stephen Howard, CEO, Howard Trading

14:05

Improving Equity Valuation and Analyst Performance Measurement

This session will explore the benefit of a robust Quantitative understanding of analyst performance and value of these analytics in a MiFID II world. It will then use that understanding of analyst forecasting skill to look at longer term earnings forecast and ways in which this data can be enhanced to improve accuracy and derive superior evaluation analytics

Tim Gaumer, Director of Fundamental Research, Thomson Reuters

14:35

Text Mining in Practice: A Case Study on Credit Default

Text mining based on machine learning can often predict financial duress, highlighting which companies are likely to experience distress, and which text sources (news reports, company filings, broker research) an asset manager should prioritise and why. This session will explore how StarMine utilised various text sources to build a text-based probability of default model.

Adam Baron, Director of Big Data Quantitative Research, Thomson Reuters

14:20

Panel: Meet the 'Automated' Assistant Trader

In an increasingly automated world, how should humans redefine their measurement of productivity, value and success in the trading workflow?

Moderator: Christopher M. Tiu, Sales Director, Transaction Sales, Thomson Reuters
Kevin Mak, Director, Ironfly Technologies
Ian Smith, Managing Director - Regional Head of GS Electronic Trading, Goldman Sachs
Linus Ong, Systematic APAC Trader
Michael Rude, Head of Trading Platforms - Exchange Traded Instruments, Thomson Reuters

15:00 - 15:20 Break

15:20

Partnership Showcase: Leveraging the Thomson Reuters Platform

Case studies to highlight the successful collaborations undertaken to provide the optimal solutions for Asia's Buy-Side community.

Moderator: Pradeep Menon, Global Head of Investing and Advisory, Thomson Reuters
Stephen Malinak, Chief Data and Analytics Officer, TruValue Labs
Howard Zhu, Executive Director, Head of APAC Analytics, MSCI
Madalin Prout, FIS Astec Analytics

16:05	**Panel: Alternative Data: Finding 'Signal' in the Noise** The proliferation of new data sets in the digital economy can often leave asset managers confused as to what information is valuable, and what information should be ignored. In 2018 and beyond, how will asset managers distinguish hype from reality when evaluating new, alternative data sets? Moderator: Sanjna Parasrampuria, Head - Thomson Reuters Labs, Asia Adam Baron, Director of Big Data Quantitative Research, Thomson Reuters Gurvinder Brar, Global Head of Quantitative Research, Macquarie Securities Group Martin Emery, Quantitative Strategist, GMO Ryan Keunho Kim, Portfolio Manager and Alternative Data Lead, Samsung Asset Management HK
16:50	**Closing Remarks** Steven Carroll, Head of Market Development, Buy-Side, Asia, Thomson Reuters
17:00	**Networking Reception**