THE TRADING SHOW

NEW YORK 2013

3-4 December 2013, Three Sixty° Tribeca, NYC

Featuring

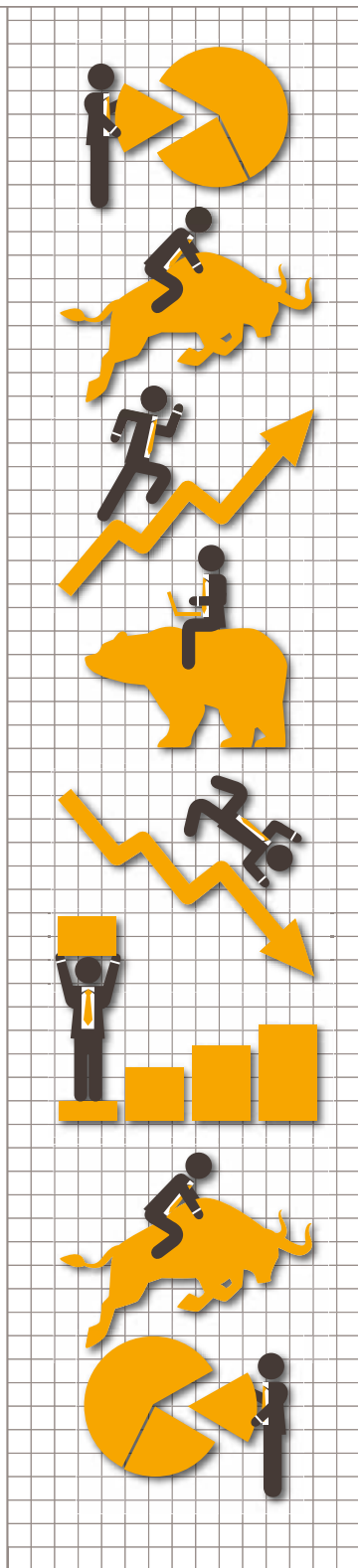### QUANT WORLD

BIG DATA IN FINANCE

AUTOMATED TRADING

HPC WORLD

New York's leading quant, automated trading and big data event

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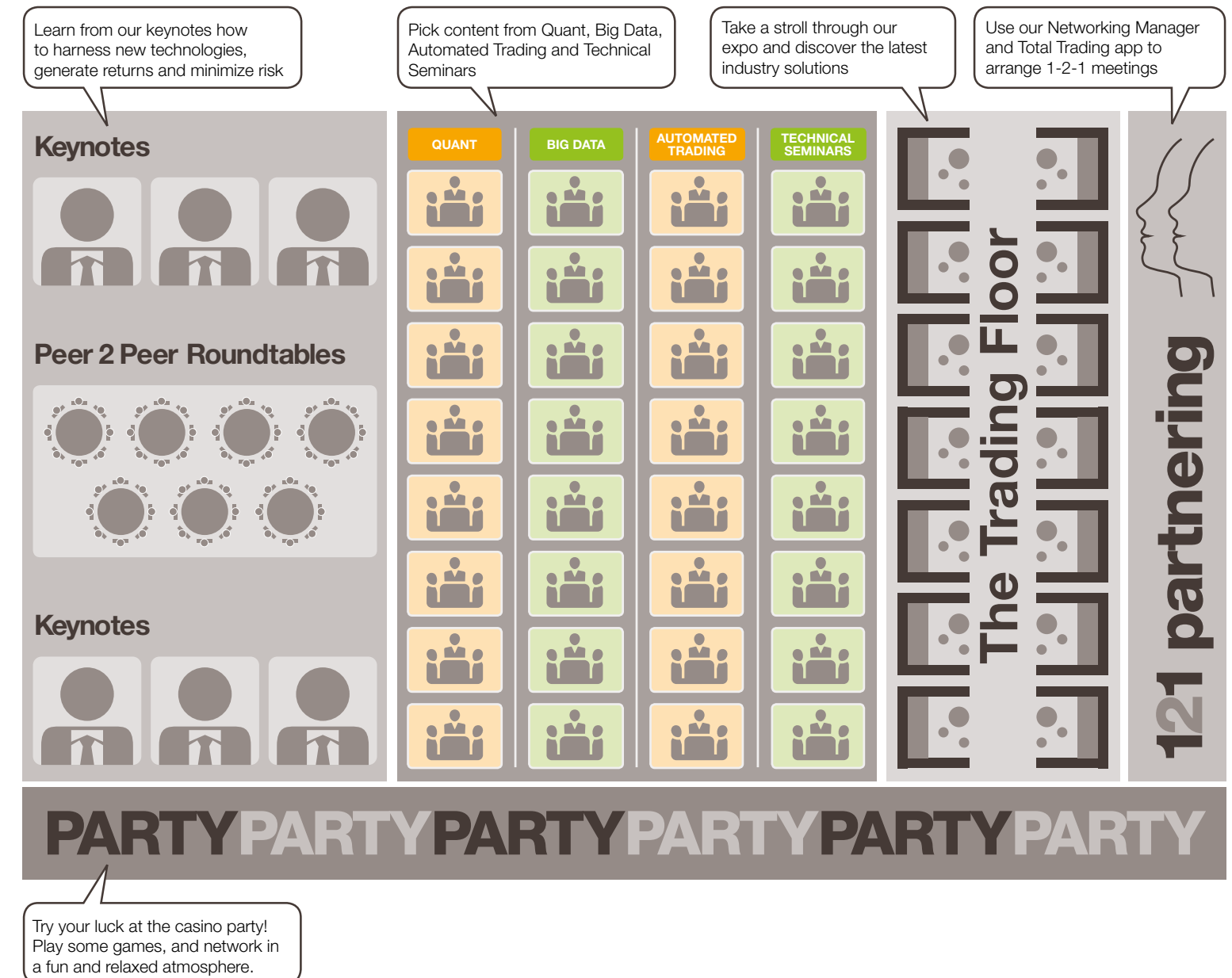
use your brain

It's all about the alpha

With the entire spectrum of the quant and electronic trading community in attendance, The Trading Show New York provides unparalleled opportunities to network and do business with top trading firms, quant funds, end investors, banks, brokers, and technology providers.

An event to wow

By exploring the overlapping issues of quant investing, electronic trading, big data in finance and HPC, The Trading Show New York gives you the opportunity to attend the sessions that are most relevant for your business. It is the one-stop shop for the entire trading community!

BOOK BY SEPTEMBER 14TH
TO SAVE $440

QUANT WORLD
New ideas, risk strategies and modeling techniques

BIG DATA IN FINANCE
Strategies and innovation in data analytics, storage and infrastructure

AUTOMATED TRADING
Innovative trading techniques to stay ahead of the competition

HPC WORLD
Cutting-edge solutions for storage, connectivity and virtualization

Learn from our keynotes how to harness new technologies, generate returns and minimize risk

Pick content from Quant, Big Data, Automated Trading and Technical Seminars

Take a stroll through our expo and discover the latest industry solutions

Use our Networking Manager and Total Trading app to arrange 1-2-1 meetings

Keynotes

Peer 2 Peer Roundtables

Keynotes

QUANT | BIG DATA | AUTOMATED TRADING | TECHNICAL SEMINARS

The Trading Floor

121 partnering

PARTY PARTY PARTY PARTY PARTY PARTY

Try your luck at the casino party! Play some games, and network in a fun and relaxed atmosphere.

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Bringing technology to the masses – is the era of the quants over?

The financial world is at a critical inflection point when it comes to new technologies.

If you haven't already heard of Kensho Finance you will soon. They are about to level the playing field and enable retail investors the ability to use sophisticated modeling tools to liberate investors and funds from excel.

Hear how Daniel and his former MIT classmates stumbled upon this idea, and the ramifications for the financial and trading world.

Daniel Nadler
CEO
Kensho Finance

Is HFT dead? An outlook on the future of the financial markets

Manoj has led Tradeworx to become a leader in automated trading. Their market neutral US equity hedge fund (Ultra-Select), prop trading HFT strategies and technology arm (Thesys), have become world renowned. Recently they were even sought out by the U.S. SEC to collaborate on regulating rapid speed trades.

Hear one of automated trading's pioneers shed light on the viability of the "HFT edge."

Manoj Narang
CEO
Tradeworx

How long does it take to recover from a loss?

Marcos often found himself being asked questions like: when is the right time to fire a trader? When is the right time to give up on a strategy? How long would it take to recover from a loss? As a result, he set out to find the answer…and he believes his research can shed light on these tough calls.

Want to know the magic number? Join his keynote session to find out!

Marcos Lopez de Prado
Head of Quantitative
Trading & Research
Hess Energy Trading Company

Using data-driven quantitative systematic strategies

Attilio is a pioneer in the field of risk and portfolio management. His innovations include Entropy Pooling, Factors on Demand, Effective Numbers of Bets, Fully Flexible Probabilities, and Copula-Marginal Algorithm.

Attend his presentation to learn more about how he marries a statistical approach with big data.

Attilio Meucci
Chief Risk Officer
KKR

The big CTO debate: build vs. buy, identifying new technologies and preparing for the trading evolution

Representing one of the top proprietary trading firms on the East Coast, Erik, Trillium Trading's Chief Technology Officer, is vocal about building their own infrastructure, and the benefits of doing so.

Join Erik's panel session to hear how he and the CTOs from Fortress Investment Group and Tradeworx are preparing for the trading evolution.

Erik Gordon
Chief Technology Officer
Trillium Trading

Data analytics: using social media as indicators, finding hidden value and leveraging data

Having worked for Jane Street Capital, STAC Research, Barclays Capital, and Thomson Reuters, Juan is one of the most proficient market data engineers in the industry. His experience has fortified his knowledge in high performance and real-time market data systems, as well as high-speed messaging middleware, networking, and systems integration.

Join his roundtable with Capital Management Group and Credit Suisse to find the hidden value in social media.

Juan Ortega
VP, Market Data
Engineering
Goldman Sachs

08:30 Breakfast & registration

09:00 Chairperson's opening remarks
Bryan Harkins, COO, **Direct Edge**

09:10 Keynote address: **The future of forex trading in the 21st century**
James Smith, International Wealth Strategist

09:40 Keynote address: **Bringing technology to the masses – is the era of the quants over?**
Daniel Nadler, CEO, **Kensho Finance**

10:10 Panel session: **How is big data changing the world of finance and technology?**

David Rukshin, Senior Vice President, Infrastructure, **D.E. Shaw Group**

Daniel Nadler, CEO, **Kensho Finance**

Jock Percy, CEO, **Perseus Telecom**

Paul Zarou, COO, Risk Analytics, **Deutsche Bank**

10:40 Speed networking & morning break

11:30 Identifying and debating the fundamental market characteristics that drive volatility
Max Belenitsky, Executive Director – Equity Analytics, **MSCI**

12:00

INTERACTIVE ROUNDTABLES

QUANT WORLD

1 How to select your quant fund, and assessing the importance of track record when predicting future returns

Andrea Malagoli, Director, **Buck Consultants**

Ram Ahluwalia, Principal, **Winged Foot Capital**

2 How to channel emotional rational behavior

Dr. Pierre Vaysse, Founder and Managing Member, **Arthuria Capital Management**

AUTOMATED TRADING

1 How to create fairness in speed trading

Karim Taleb, Partner, **Robust Methods**

David Weisberger, Executive Principal, **Two Sigma Securities**

BIG DATA IN FINANCE

1 How to visualize data

Gary Bhattacharjee, Executive Director, **Morgan Stanley**

2 How to refine time series management for R&D and back-testing

Will Mechem, Managing Director, **Pan Alpha Trading**

Nitin Saksena, Head of US Equity Derivatives Research, **Bank of America Merrill Lynch**

1:00 Networking lunch

3:00

QUANT WORLD

INTERACTIVE ROUNDTABLE

1 Risk management: views from inside and outside the investment process

Jeff Holman, Chief Risk Officer, **Highbridge Capital Management**

AUTOMATED TRADING

PANEL SESSION

Making the trading life cycle more efficient – risk controls, procedures and compliance

Douglas Borden, Managing Director, **KCG Holdings, Inc.**

John Lloyd, Product Strategy & Marketing, **Traiana**

John Superson, Co-Founder, **Sumo Capital**

Jef Rotblut, CEO & Chief Technical Officer, **UBO Proprietary Trading**

BIG DATA IN FINANCE

INTERACTIVE ROUNDTABLES

1 How to leverage Big Data to perform risk management

Paul Zarou, COO, Risk Analytics, **Deutsche Bank**

2 How to develop a data governance framework to optimize efficiency

Rick Aiere, VP, IT IB Architecture, **Credit Suisse**

Sumanda Basu, Data Standards, Architecture, Governance, **Citi**

3 How to invest in Big Data companies

Jordan Bettman, Principal, **Bain Capital Ventures**

3:30 Afternoon networking break

4:15 Using data-driven quantitative systematic strategies
Attilio Meucci, Chief Risk Officer, **KKR**

4:45 Keynote address: **Is HFT dead? An outlook on the future of the financial markets**
Manoj Narang, CEO, **Tradeworx**

5:15 Chairperson's closing remarks

5:20 **Try your luck during the casino party. Put your quantitative skills to work at the poker or blackjack table while enjoying drinks, tasty hors d'oeuvres and networking in a fun and relaxed atmosphere!**

08:30	Breakfast & registration
09:00	Chairperson's opening remarks

09:10	**Keynote address: How long does it take to recover from a loss?** **Marcos Lopez de Prado,** Head of Quantitative Trading & Research, **Hess Energy Trading Company**

09:40	**Tail risk parity to the rescue: can this new approach resolve issues with the traditional risk parity methodology?** **Arthur Berd,** Founder and CEO, **General Quantitative**

10:10	Speed networking & morning break

10:50	**The big CTO debate: build vs. buy, identifying new technologies and preparing for the trading evolution** **Hylton Socher,** CTO, **Fortress Investment Group** **Erik Gordon,** CTO, **Trillium Trading** **Mike Beller,** CTO, **Tradeworx**

11:30	**Building networks, achieving latency, improving market access and responding to a crisis** **Yuri Salkinder,** Director, Electronic Trading, **Credit Suisse**

12:00	Networking lunch

INTERACTIVE ROUNDTABLES

QUANT WORLD	AUTOMATED TRADING	BIG DATA IN FINANCE
1 How to adopt new Machine Learning techniques to mine big data	**1 How to define your trading strategy in equities**	**1 How to leverage data and use social media to find hidden value**
Garnett Wilson, CEO, **Afinin Labs**	**Sean Hendelman,** CEO, **T3 Companies**	**Steven Gauthier,** Director, **Capital Management Group**
David Aronson, President, **Hood River Research**		**Minor Huffman,** Former Managing Director, Global Head of Rates IT, **Credit Suisse**
		Juan Ortega, VP, Market Data Engineering, **Goldman Sachs**

2:20	**Quant strategy: the long and the 'short' of it** **Nithin Johnson,** Quantitative Strategist, **Citi**

2:50	Closing remarks & end of conference

It's a networking event

The Trading Show New York is not an average conference. We recognize the importance of networking and offer an experience which allows you to do just that. From our mobile app to our dedicated networking manager to 1-2-1 partnering, we ensure that you get the very most from your time on site. Plus with our inspirational speakers and post-event party you are sure to have an enjoyable and memorable experience.

Download our networking app
Download our networking app to get organized and to get in touch with all attendees before the event.

Use the Total Trading portal to
- Plan your sessions
- Build a personalized agenda
- Identify exhibitors to visit
- Set up onsite meetings with key executives
- Network with other attendees

Keep all your messages, appointments and favorites at your fingertips and continue networking whilst you're there. You can still use the networking tool within the app for a full year after the event so you can follow up with anybody you've missed months down the line.
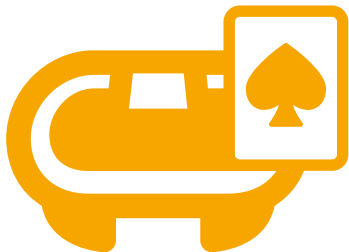
Network at our casino party
Don't miss the casino-themed cocktail party held at the end of day one. Are the odds in your favor? Try your hand at roulette or blackjack! This is your chance to network with your peers in a relaxed atmosphere.

360 degrees of technology in Tribeca

Get involved

- Exhibit to showcase your solutions to new customers
- Attend to get updates on the latest industry trends
- Sponsor to reinforce brand awareness
- Speak to foster thought leadership
- Take part in 1-2-1 meetings to grow your network

Why exhibit

- Generate new business leads and form strategic partnerships
- Build brand presence and raise brand profile
- Showcase your products and innovations to prospective buyers
- Promote new services to prequalified clientele

Check out the onfloor seminars

- Learn about datacenter strategies for the future with **Shawn Kaplan**, General Manager of Financial Services at **Telx**
- Hear **Otkritie** tackle proprietary strategy opportunities in the multi asset Russian market
- Find out the latest advances in HPC
- Understand the latest technology advances across connectivity, data and trading

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Want to reserve a slot for your firm to showcase your expertise or products?
Call Steven Reichard now on +1 646 619 177 before the seminar positions run out.

Who you will meet

Quant funds • Quant investors • Algo traders • Brokers • Regulators • Exchanges & trading venues • Investment banks • Investment firms

Who should sponsor

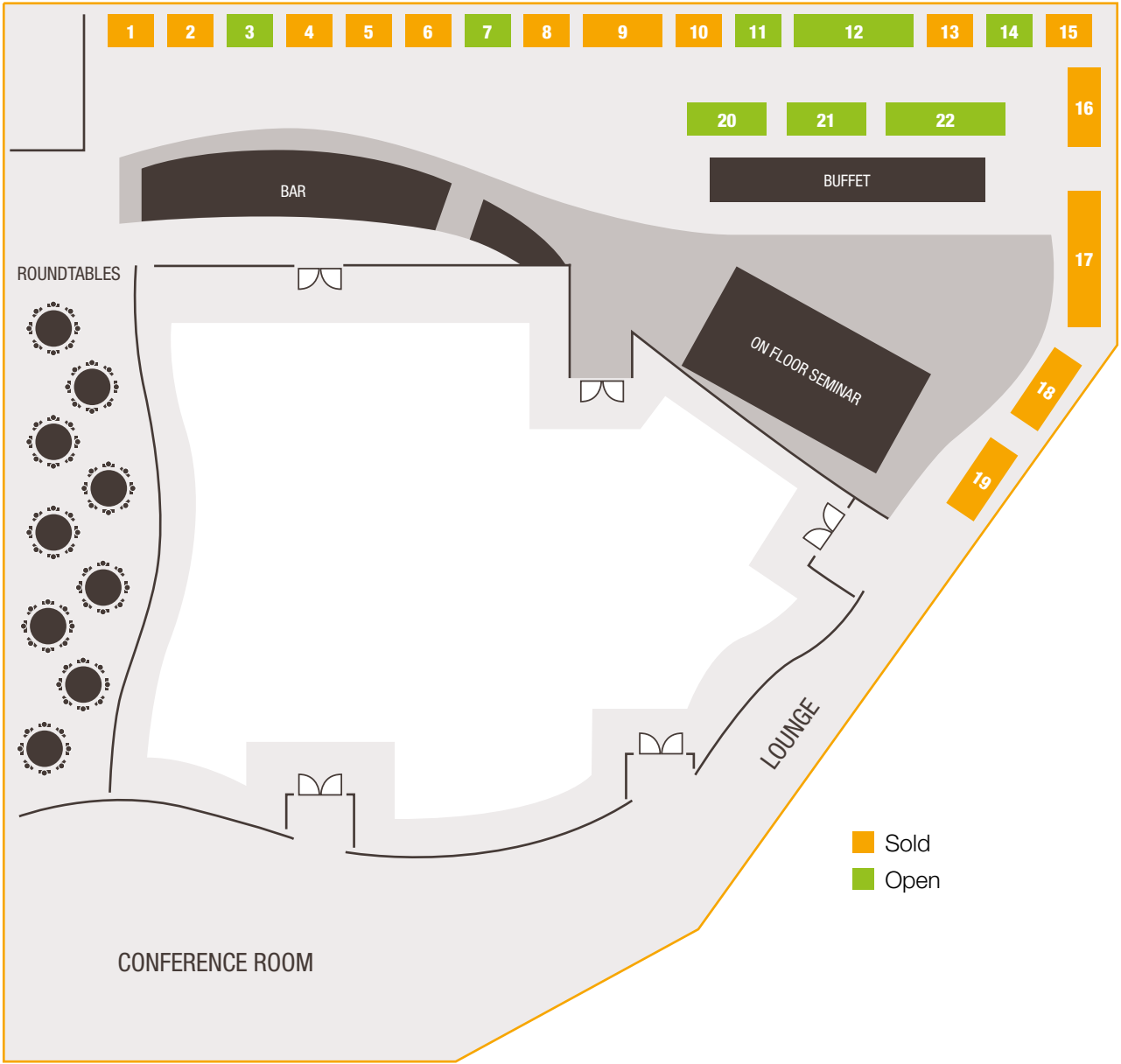Latency and connectivity providers • Trading technology providers • Execution and clearing • Algorithmic solutions • Data providers, storage, security and management • Trading venues and exchange platforms • Data analytics, NLP, machine learning and visualization companies • Advisors

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Contact us today to secure your slot. Secure your spot now.
Call Steven Reichard on +1 646 619 1777 or email steven.reichard@terrapinn.com

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Legend:
- Sold (orange)
- Open (green)

Company Name	Stand
Center for Research in Security Prices	1
Wharton Research Data Services	2
SIX Swiss Exchange	4
Numerical Algorithms Group	5
Otkritie	6
Spectracom	8
CIARA Technologies	9

Company Name	Stand
Casa de Bolsa Interacciones	10
Prism Global Tech	13
Supermicro	15
S&P Capital IQ	16
telx	17
MSCI	18
Wolfram	19

Floor plan labels: BAR, BUFFET, ROUNDTABLES, ON FLOOR SEMINAR, LOUNGE, CONFERENCE ROOM

Stands: 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22

The Trading Show New York **Facts**

Participants include:

Old Mission Capital

DE Shaw

T3 Companies

PanAlpha Trading

Tradeworx

HETCO

Trillium Trading

Fortress Investment Group

Arthuria Capital Management

Sumo Capital

Winged Foot Capital

Buck Consultants

Robust Methods

JP Morgan

RBS

Hood River Research

Afinin Labs

Citi

Capital Management Group

KCG Holdings

Credit Suisse

Goldman Sachs

Highbridge Capital Management

Two Sigma

Don't just take our word for it...

The Trading Show New York is the one-stop shop for the entire trading community. But don't just take our word for it! Here is what some of the past attendees to our Trading Show series of events had to say:

"The Trading Show is the single most significant event for the North American electronic trading community. I am continually impressed by the distinguished speaker faculty, cutting-edge content, and prolific networking opportunities available. It is both educationally and commercially valuable for attendees and remains a must-attend event."

Ram Ahluwalia, Principal, **Winged Foot Capital**

"My experience at Terrapinn's Trading Show has always been a productive and pleasurable one. The event is always thoroughly planned, and the Speed Networking sessions are very valuable business wise. Highly recommended."

Dr. Karim. Taleb, Managing Partner, **Robust Methods**

"The Trading Show is an ideal venue for networking with members of the trading community. The panels and speeches offer very relevant and timely material on the current state of the trading world!"

Alexander Fleiss, Chairman & CIO, **Rebellion Research**

Roundtables

Roundtable sessions are designed to stimulate debate and discussion between attendees. Engage with quant funds, trading firms, end investors, banks, brokers, regulators, and big data experts in these interactive peer-to-peer sessions.

10 reasons to attend

1 Debate the fairness of speed markets with **David Weisberger** from **Two Sigma** and **Karim Taleb** from **Robust Methods**

2 Determine whether to build or buy technology during the big CTO debate with **Fortress Investment Group**, **Trillium Trading** and **Tradeworx**

3 Find out how to build networks, achieve latency and respond to a crisis with leading bank technologists like **Credit Suisse's** Director of Electronic Trading, **Yuri Salkinder**

4 Use data analytics to uncover hidden value in social media with **Capital Management Group** and **Goldman Sachs**

5 Explore new machine-learning techniques with quant experts **Hood River Research** and **Afinin Labs**

6 Quantify how long it takes for a trader to recover from a loss with **Marcos Lopez de Prado** from **Hess Energy Trading Company**

7 Learn how to navigate emotional rational behavior with renowned neuroscientist **Dr. Pierre Vaysse**

8 Assess whether risk parity is still a viable strategy with **Arthur Berd** from **General Quantitative**

9 Uncover new strategies to compare managers with different track records with insights from **Buck Consultants** and **Winged Foot Capital**

10 Network with top trading firms like **T3 Companies**, **Sumo Capital** and **Old Mission Capital** at the Casino Party!

Reserve your place today

The earlier you book the more you'll save.

It's really easy to book your place online.

And our online calculator will ensure you take advantage of the best deal.

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Standard package	Until September 14	From November 16
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