

Also see CARISMA conference:
The interfaces of behavioural finance and quantitative finance
<http://www.optirisk-systems.com/events/carisma2010.asp>

Forum on News Analytics applied to Trading, Fund Management and Risk Control

9 November 2009 16:00–20:00

MWB, Canada Square, Canary Wharf LONDON

It is widely recognised news plays a key role in financial markets. Traders and other market participants digest news rapidly and update their asset positions accordingly. The sources and volumes of news continue to grow and there is alpha generating potential in those technologies that aid intelligent and efficient processing of news.

New technologies that allow traders and investment managers to automate or semi-automate news collection, extraction, aggregation and categorisation are emerging. Further a few niche analytics companies (RavenPack, Infonic) in partnership with established newswire providers (Dow Jones, Thomson Reuters) have developed commercial applications which process the textual input of news stories to look for trading and risk management signals.

This forum brings together a few leading players in this space and will explore the current knowledge and applications. It will be a unique opportunity to gain an insight into this new area. The evening will finish with a networking session where solution providers can meet potential clients over a glass of wine.

Programme

Attendance is by invitation only
Pre register by emailing
forumNA@optirisk-systems.com

16:00 - 16:45

Registration and coffee

Welcome and introduction

16:45 - 16:50

Prof. Gautam Mitra, Director of CARISMA

Presentations by providers of news service, financial analytics and technology products

16:50 - 17:00

Dan di Bartolomeo, CEO Northfield Information Services Inc

17:00 - 17:10

Armando Gonzalez, CEO RavenPack International

17:10 - 17:20

Arun Soni, Senior Solutions Specialist, Capital IQ ClariFI

17:20 - 17:30

James Chenery, Head of European Business Development, Thomson Reuters

17:30 - 17:40

Dr. Mark Vreijling, Director R&D SemLab

Presentations by end users

17:40 - 17:50

Dr. Gangadhar Darbha, Head of Algorithmic Trading RBS

17:50 - 18:00

Gurvinder Brar, Head of Quantitative Research - Macquarie

Panel session

18:00 - 18:45

Panel discussion chaired by Prof. Gautam Mitra

Networking and drinks

18:45 - 20:00

Networking and drinks

*This forum is also the pre launch for the
News Analytics in Finance Handbook (John Wiley & Sons)*

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For more information on the forum or to find out sponsorship and exhibiting opportunities please contact Michael Sun on info@optirisk-systems.com; OptiRisk Systems, One Oxford Road, Uxbridge UB9 4DA, UK, Tel + 44 1894 819 483