



QUANT STRATS

March 14, 2023 | [New York City](#)

Generate Alpha. Manage Risk.
Optimize Portfolios.

SAVE THE DATE | MARCH 2024 | NEW YORK CITY

2023 HIGHLIGHTS REPORT

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FOR 2023 ARE
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A Review of Quant Strats 2023

It was a cold and snowy day in New York on March 14th 2023, **however this didn't stop Quant Strats USA – at its new location of Convene 1221 Avenue of the Americas, we welcomed 249 attendees, 60 speakers and 17 sponsors and exhibitors.** After the launch of the new brand last year, it's fair to say that Quant Strats has firmly planted itself on the map – with our highest proportion of buy-side and sell-side attendees yet, it was amazing to have everyone back together in one room.

This year we covered topics such as:

- Building **resilient models** to prepare for future **market volatility**
- Managing **data design and infrastructure** to support portfolio management and **optimal quant research**
- Blending **quant investing strategies** within **fundamental processes** to increase return
- **NLP and sentiment analysis** – extracting meaning and alpha from text data
- Assessing analysis and implementation of different **alternative data sources**

As always, **a huge thank you** to our advisory board, our speakers, our sponsors and exhibitors and everyone who attended. This was our 10th edition of the event, and it really was an extra special one – thank you to everyone who was a part of it and see you in 2024!



5 FACTORS THAT MAKE QUANT STRATS UNIQUE

1



An event centred on practitioner-led sessions – hear and benchmark yourself against your peers in the industry. **This year, over 70% of the speaking faculty was from the buy-side or sell-side.**

2



This year we had our largest percentage of buy-side and sell-side practitioners – **they represented over 60%!**

3



Our incredible advisory board – we have representatives from the biggest funds in USA **including Two Sigma, Man Group and Point72.**

4



Independent event built **for Quant Investment Professionals, by Quant Investment professionals** – each event is built with over 50 research calls with our end users to make sure we're addressing the questions that you need answered.

5



Inspiring keynotes from senior leaders at some of the biggest funds in the world – we've been lucky enough to host the **CTOs of Two Sigma, WorldQuant, Man AHL and more.** We provide the unique opportunity to hear from these leaders in an intimate setting.

QUANT STRATS 2023 EVENT HIGHLIGHTS

1



Our chairperson for the day was Jane Buchan, CEO **Martlett Asset Management** and previous co-founder of PAAMCO – a true expert in the industry, we were very lucky to have her chairing all day!

2



Our birds of a feather roundtables – a new format for this year, we spent 40 minutes with 8 roundtables addressing challenges within the quant industry and how to solve them.

3



Fireside chat between David Rukshin, CTO, **WorldQuant** and Michael Beal, CEO, **Data Capital Management** – discussing technology, quant investing and the future.

4



Titans in the industry Andrew Janian, Head of Equities and Justin Lubell, Head of Global Equities at Citadel delivering a session on **how engineers and investment professionals can unite to design tools for managing market turbulence.**

5



Our closing keynote fireside chat was expertly moderated by Jess Stauth, CIO at Fidelity Investments. An opportunity to hear from James Munro, CTO at **Man AHL** and Matt Greenwood, Chief Innovation Officer at **Two Sigma** – two titans in the industry discussing technology's role in driving quant innovation.

“

Thanks for the great event. The organization made my participation very easy. I also really enjoyed the practical and useful sessions as opposed to marketing at some other conferences. I also really appreciated networking with new and old contacts.

Jonathan Berkow, Director of Data Science - Equities, **AllianceBernstein**

QUANT STRATS 2023 EVENT HIGHLIGHTS

6



Carefully selected presentations throughout the day from:

Kai Ni, Applied AI ML Director, [JP Morgan](#)

Mikhail Samonov, CEO, [Two Centuries Investments](#)

Karishma Kaul, Head of Systematic Fixed Income Strategies, [Fidelity Investments](#)

Paul Ebner, Portfolio Manager, [One River Digital Asset Management](#)

Gordon Ritter, Founder and CIO, [Ritter Capital](#)

J.D. Opdyke, Chief Analytics Officer, [Sachs Capital Group Asset Management](#)

Nicholas Westray, Head of Execution Research, [AllianceBernstein](#)

Hamza Bahaji, Head of Financial Engineering and Investment Solutions, [Amundi Asset Management](#)

7



One of our most popular sessions: Developing tools and data pipelines to streamline existing and future quant workflow and processes.

Alexander Fleiss, CEO, [Rebellion Research](#)

Jess Stauth, Chief Investment Officer - Systematic Equity, [Fidelity Investments](#)

Yosef Zweibach, Chief Operating Officer, [Walleye Capital](#)

Dhrupad Bardwaj, VP, [PDT Partners](#)

Conor Twomey, Head of Customer Success, [KX](#)

Guner Celik, Head of US Treasury Algorithmic Quantitative Research and Business Development, [Cantor Fitzgerald](#)

8



Our keynote panel discussion on inflation, market uncertainty and risk with:

Michelle Noyes, Managing Director, [AIMA](#)

Dr Elliot Banks, Chief Product Officer, [BMLL Technologies](#)

Vlasios Voudouris, Chief Data Officer, [Argus Media](#)

Danny Newman, Systematic Investor, [Bridgewater Associates](#)

Chintan Kotecha, Senior Research Analyst, [Bank of America](#)

HOT TOPICS FROM QUANT STRATS 2023

INCORPORATE WRONG RAW QUANTITATIVE FINANCE
FACTOR TEST **DATA** INFLATION HORIZON CLOUD SPACE TERM USE QUANT FLOW SOURCE TIME ENGINEERING WORK ASSET THOUGHTS
MANAGEMENT CHALLENGE CHATGPT MAKE FRAMEWORK VIEW PROCESS STRUCTURE MARKET MODEL STRATEGIES

OUR MOST ASKED AUDIENCE QUESTIONS

Can you please expand on **practical challenges you have encountered** when building/using NLP models, **and on successful approaches** to address these challenges?

Chatgpt - How can the **risks and challenges of using large language models in quantitative finance** be addressed to prevent unintended biases or errors in analysis?



How can a vendor **present a new dataset** to make the decision process as easy as possible?

What are the **best/worst methods to ingest external data** from vendors or public sources?



What approaches work better towards **convincing stakeholders that your ML models are "good enough"**, especially for time series + medium/long term investing?

THE MEETING PLACE FOR THE ENTIRE QUANTITATIVE INVESTMENT ECOSYSTEM

QUANT STRATS TOP INTEREST AREAS



Alternative Data



Natural Language Processing



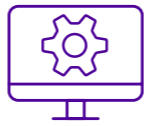
AI strategies



Crypto



Alternative assets



ML Ops



Quantamental investing



Data infrastructure



ML modelling and application



Risk Management



Advancements in reinforcement learning



ESG and sustainable investing



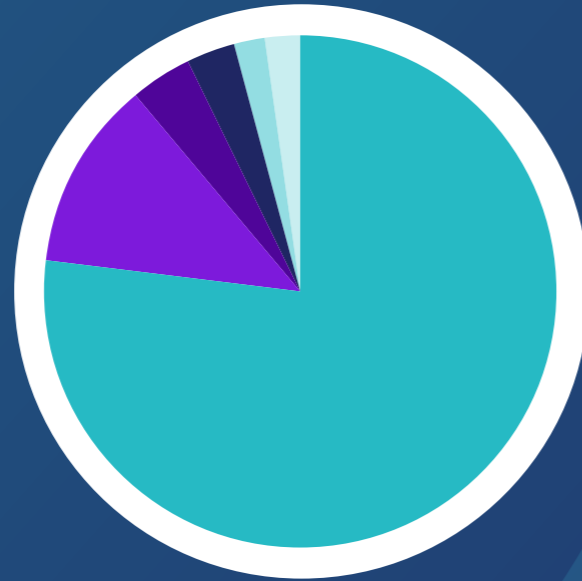
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QUANT STRATS 2023 ATTENDEE BREAKDOWN

GEO BREAKDOWN

- 77% United States
- 12% United Kingdom
- 4% Canada
- 3% Rest of World
- 2% APAC
- 2% Rest of Europe



ORGANIZATION TYPE

248 total attendees

- 54% buy side
- 12% sell side
- 25% technology and service providers
- 8% other
- 1% exchanges



All aspects of QuantStrats10 were first rate: engaged panels, lively roundtables, the best speakers, and rigorous presentations. This is an annual 'must attend' for the best firms and quants!

JD Opdyke, Chief Analytics Officer, [Sachs Capital Group Asset Management, LLC](#)



Quant Strats is the perfect reason to take a plane to New York. It is a great place to share thoughtful conversations with like minded Finance professionals. In a highly saturated and competitive market, Alternative Data is my preferred tool to extract Alpha for my investors.

Carlos Gomez, Chief Investment Officer, [Belobaba Crypto Fund](#)



Quant Strats is definitely a wonderful venue for exchanging views with peers and getting their insight on the latest trends and issues in the industry.

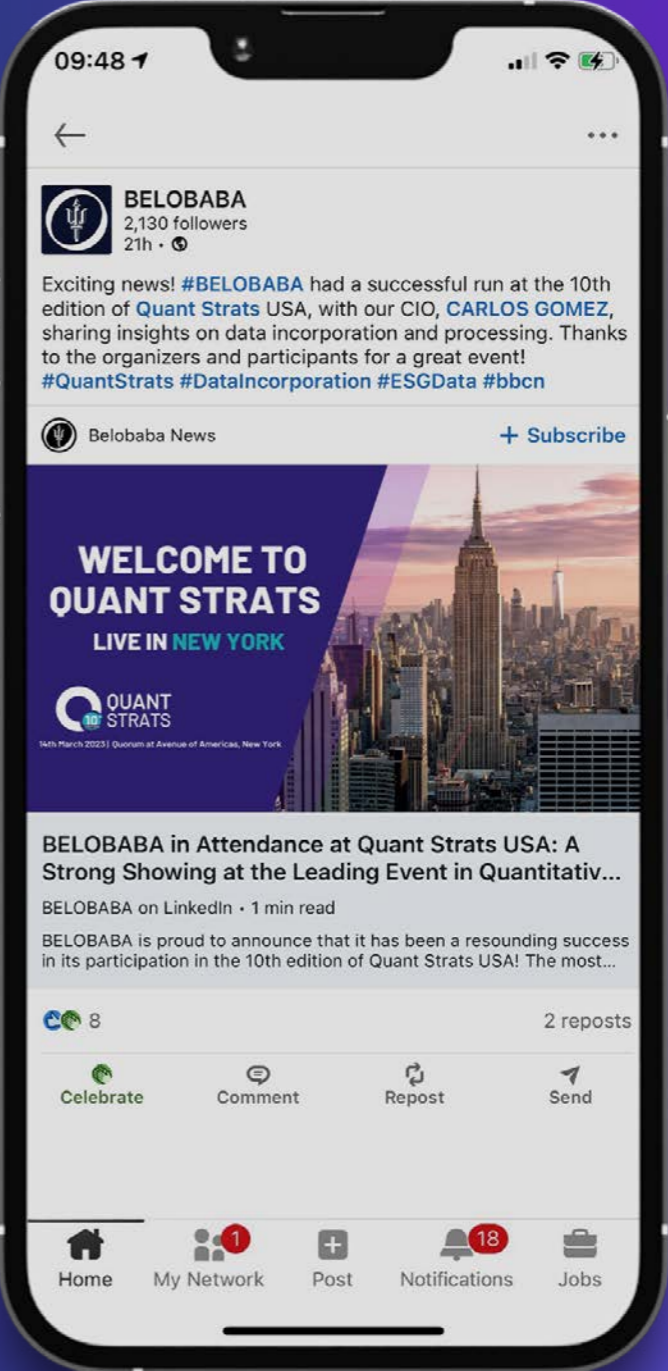
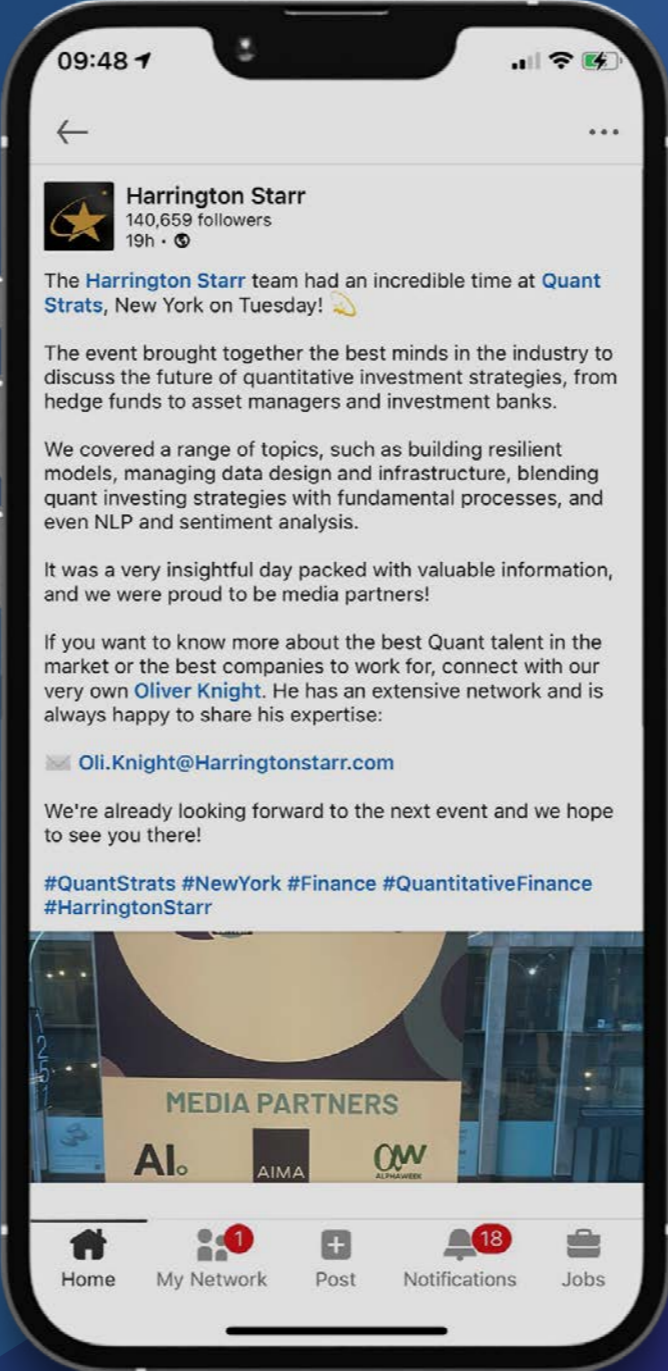
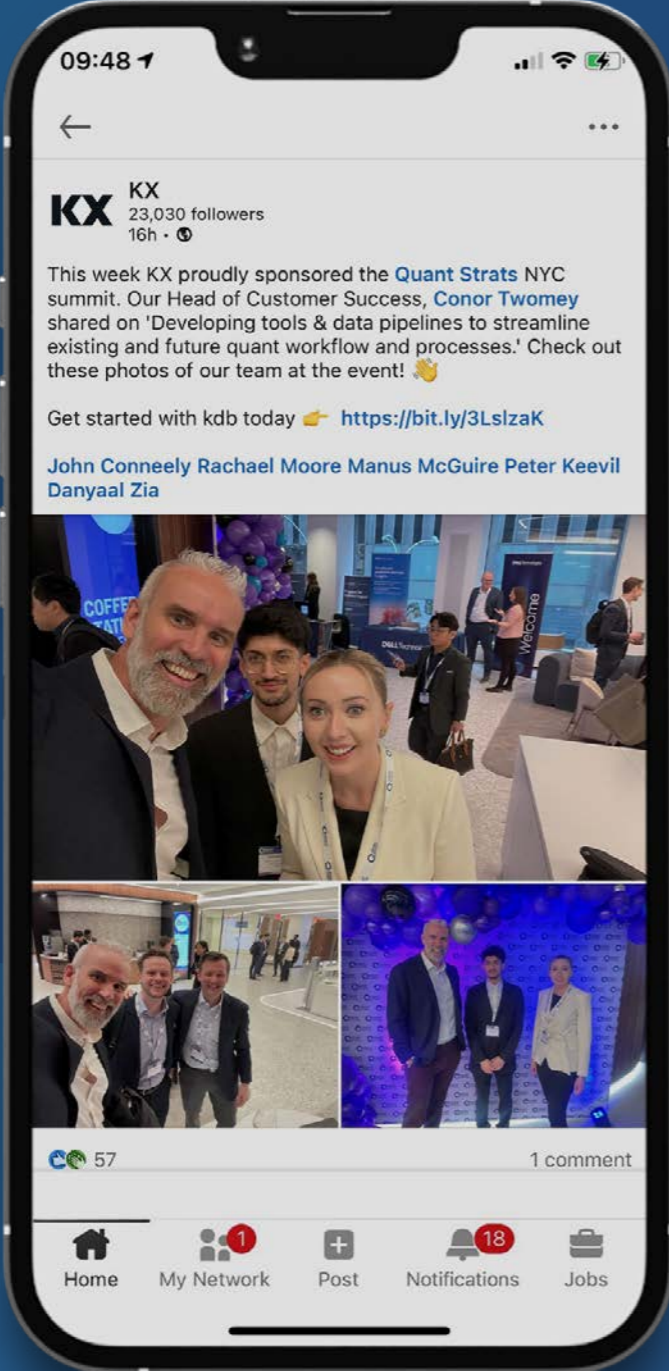
Hamza Bahaji, Head of Financial Engineering and Investment Solutions, [Amundi Asset Management](#)



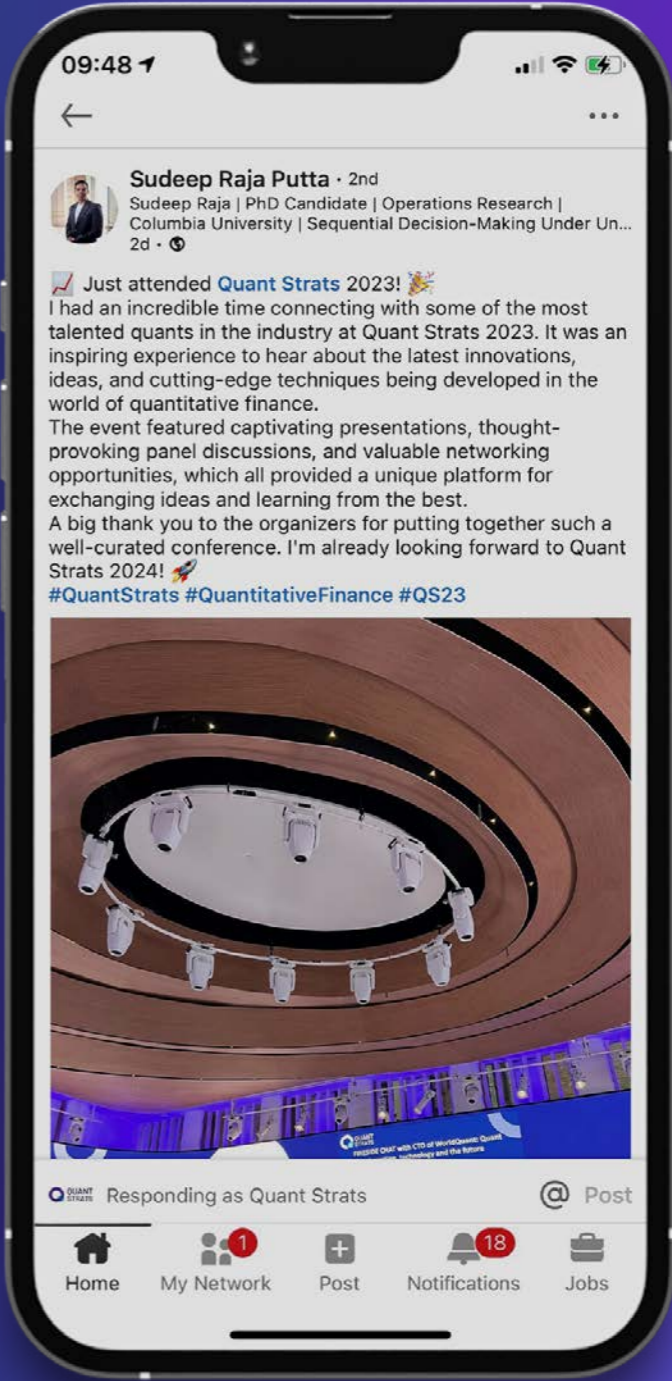
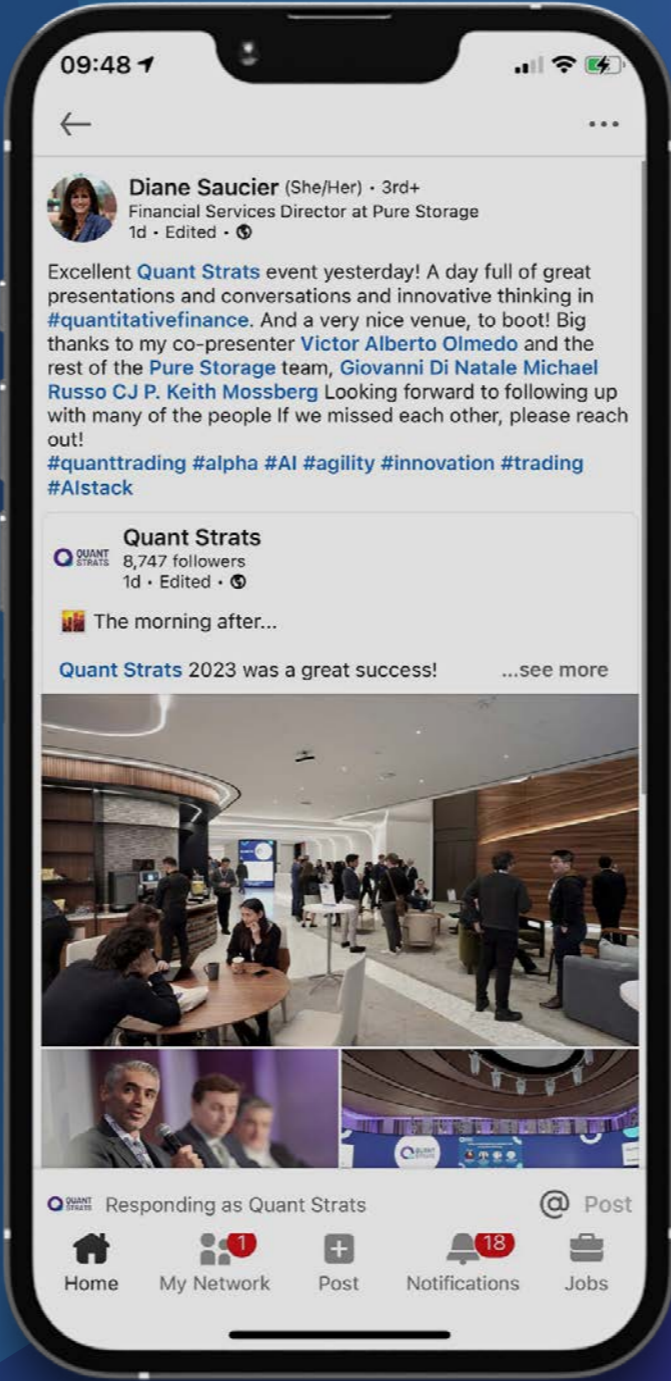
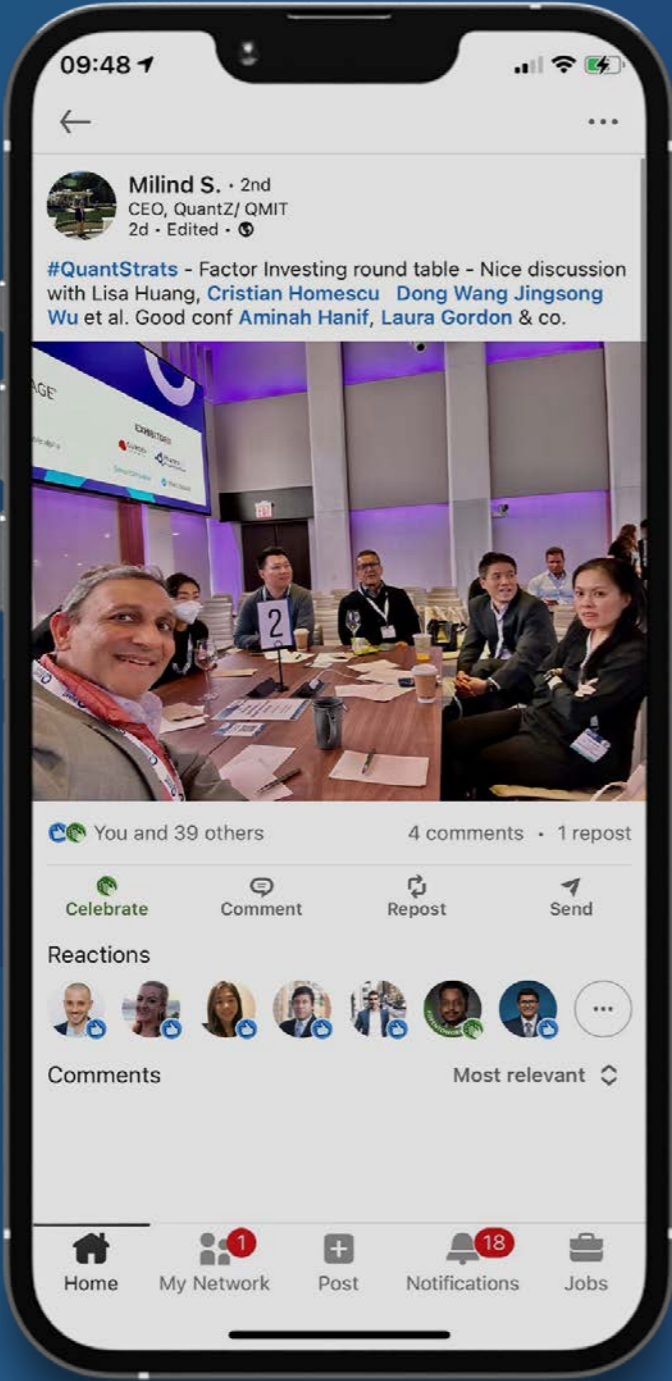
Fantastic learning experience and the networking was really enjoyable!

Alexander Fleiss, CEO, [Rebellion Research](#)

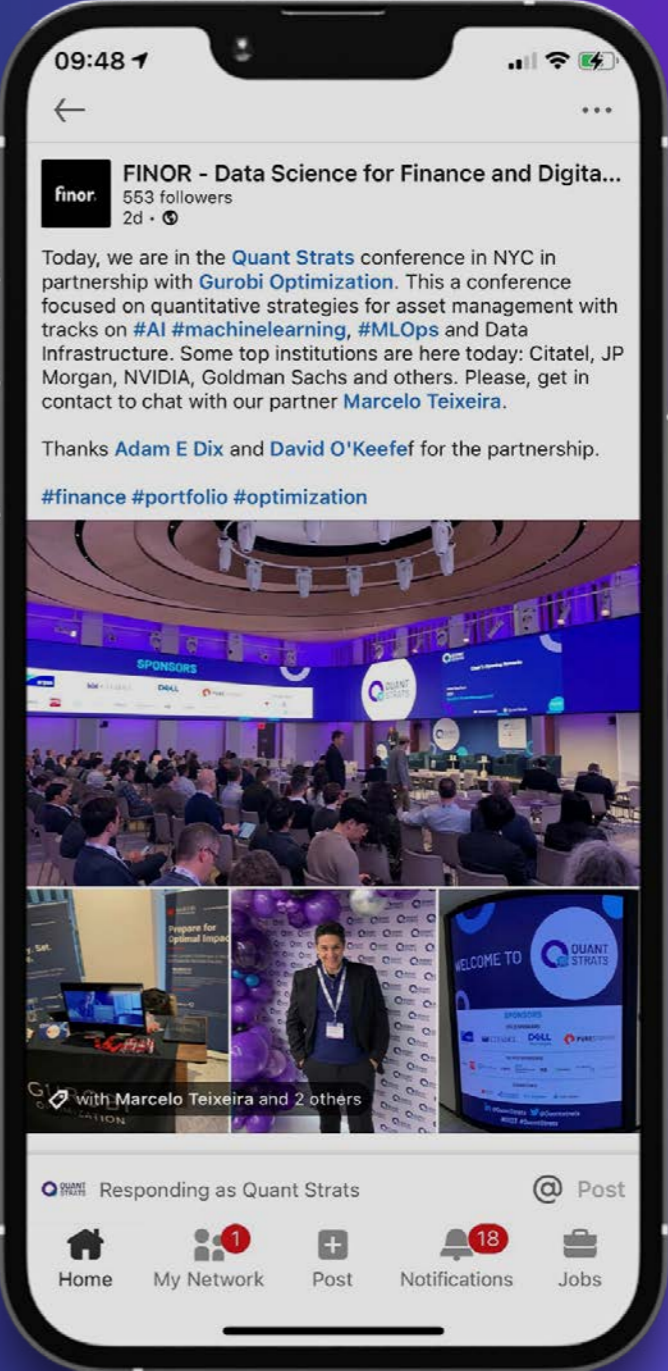
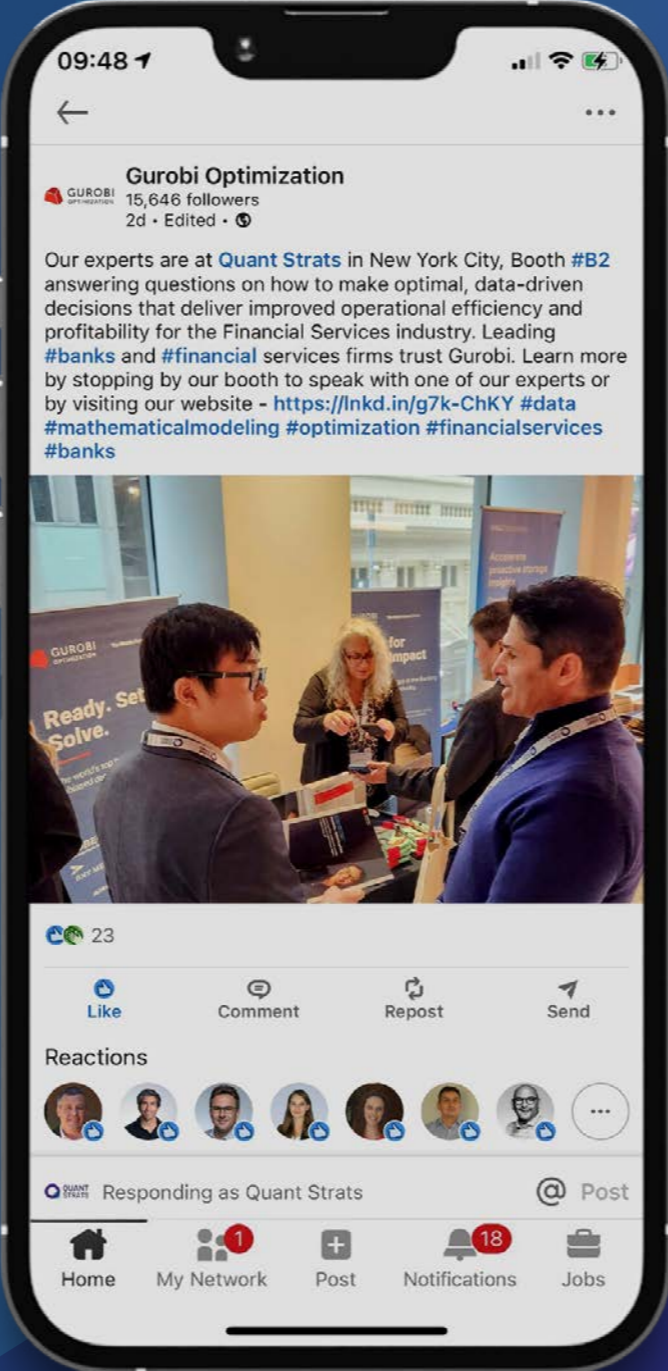
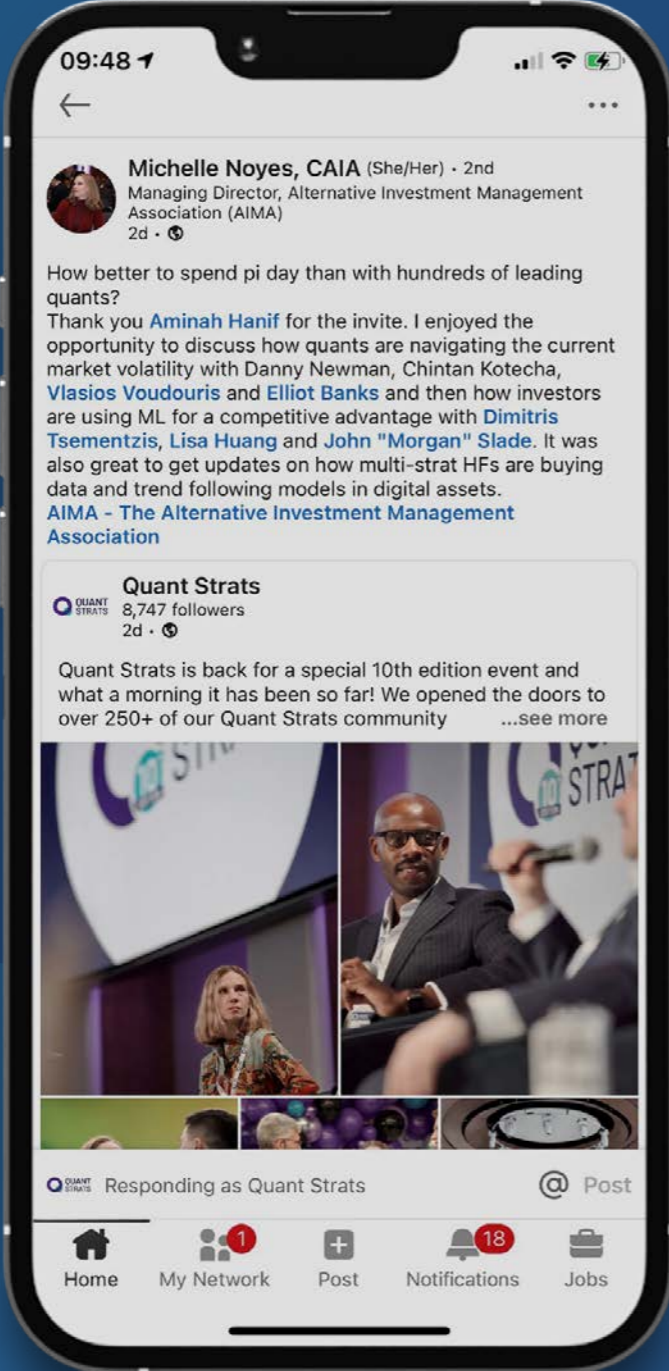
SOCIAL MEDIA BUZZ



SOCIAL MEDIA BUZZ



SOCIAL MEDIA BUZZ



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EXHIBITORS



“ For BMLL, Quant Strats is a key fixture in our calendar - it is the industry conference for the leading minds and practitioners in quantitative investment, where they can discuss their exacting needs and standards and where we can engage with them first hand. At Quant Strats, we gain guaranteed meaningful conversations about how the quant community can drive enhanced speed to output through innovation. After 2 successful events in the US and UK in 2022, we have expanded our partnership with commitments throughout 2023!

[BMLL Technologies](#)

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GENERATE NEW BUSINESS AT QUANT STRATS



Face time. Meet decision makers involved in quantitative investment strategies at your booth, at sessions, roundtables and workshops



Fun Networking. Talk to the people you're there to meet. Host your own invite-only private breakfast, lunch or cocktail party... Your prospect will go back to work with their brand on your mind



Brand Reinforcement. Have your company front of mind when featured on the event program, in emails, on the event website, in social promotions and at the event on the stage and expo floor

BOOTHS AND EXPO SPACE

Having a branded booth in the exhibition hall is a great way to grab attention, **have facetime and meaningful business conversations** as well as **showcase your products and services.**

AUDIENCE ACQUISITION AND LEAD GENERATION

Our team is dedicated to bring you the **highest quality delegate audience**, this is a not to be missed opportunity to learn from and network with North America's leading quantitative investment minds and **build genuine leads for your sales pipeline.**

INSIGHTS OPPORTUNITIES

Whether for **thought leadership or lead generation**, hundreds of clients have chosen Quant Strats for the creation of hundreds of reports, webinars and whitepapers spanning a variety of topics.

FOR MORE DETAILS ON HOW YOU CAN SHOWCASE YOUR SOLUTION, CONTACT:



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GET IN TOUCH



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Get In Touch

Reach out to find out about speaking and sponsorship opportunities at Quant Strats 2024

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