



MathFinance Asia Conference



Who should attend?

- ▲ Quants/ Financial Engineers
- ▲ Traders
- ▲ Risk Managers
- ▲ Structurers
- ▲ Researchers
- ▲ Sales

The first MathFinance Asia conference aims to bridge the world of quantitative finance and academics. MathFinance organizes its flagship conference in Frankfurt every year and this inaugural conference aims to bring the Asian quantitative finance community together.

The conference is intended for practitioners in the areas of trading, quantitative or derivative research, risk and asset management, insurance as well as for academics studying or researching in the field of financial mathematics.

This event is a must for everyone in the quantitative financial industry.

PRICING

Academics pay 200 SGD at all times. We kindly ask for proof of your affiliation

Regular: SGD 300 p.p.

Early bird: 25% off at SGD 225 p.p. until October 10th

Group discount (3 or more): 25% off at SGD 225 p.p.

REGISTRATION

https://www.mathfinance.com/asia_conf_2019/

Agenda

12:00 Registration

12:30 Lunch

13:30 **Opening Remarks:** Dr. Uwe Wystup, MathFinance

13:45 **Current shifts in Geopolitics and the impact on FX Markets**– Dr. Michiel Haasbroek, CRO Greater China, ABN AMRO

14:30 **Pricing FX Exotics with SLV (Stochastic Local Vol)** : **Why, how and case studies** – Dr. Uwe Wystup, MathFinance

15:30 **Coffee break**

15:45 **Panel 1: FX Derivatives pricing models in Asia, platforms and insights**

Moderator: Uwe Wystup, MathFinance
Matthieu Avanthey - Murex
Fred Bossens – MathFinance
Caroline Mauron – Deutsche Bank
Simon Nursey – Digital Vega

16:30 **Panel 2: Latest trends in the FX Options markets in Asia distribution/ pricing for best execution**

Moderator: Fred Bossens, MathFinance
Mathieu Lepinay – Standard Chartered
Snehashis Das – Commerzbank
Vivek Kumar – Standard Chartered
Milind Kulkarni – FinIQ

17:15 **Closing remarks** – Dr. Uwe Wystup, MathFinance

17:30 **Drinks and networking**



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About MathFinance

MathFinance is an independent consulting and software company specializing in quantitative finance, risk management and structured products/derivatives. The key expertise lies in the combination of financial modelling, market experience in front office and strong IT skills. We provide worldwide consultancy services from our head-office in Frankfurt and our offices in London and Singapore. Our clients include international and local banks, insurance companies, asset managers, software vendors and industrial corporates.

MathFinance Frankfurt Conference

MathFinance has hosted its flagship conference in Frankfurt for the last twenty (20) years. Over a hundred (100) delegates usually attend the conference that is hosted in April each year. The delegates comprise finance professionals from the banking, asset management industry as well as leading academicians across the world. For more details on our recent Frankfurt conference please click on the link below:

<https://www.mathfinance.com/events/mathfinance-conference-2/>

Testimonials

Enjoyable atmosphere, lots of networking, expert speakers, way to learn developments in the industry

Artur Sepp Quantitative Strategist, Julius Bär

The conference is a great opportunity to meet interesting people and develop new ideas on recent market trends. Special thanks to the organizers, they did a very good job

Eugen Tiganu, FX Options Product Manager, Murex

The MathFinance conference provides an excellent environment to learn about recent developments and networking with leading experts from both industry and academia

Martin Simon, Risk Controller, Deka

Company attendees Frankfurt conference 2019

- Allianz Global Investors
- Ampega Asset Management
- Bank of America Merrill Lynch
- Bloomberg
- Citigroup
- Commerzbank
- Deloitte
- Deutsche Bank
- D-Fine
- DLT Markets
- DVB
- Fintegral
- Goldman Sachs
- Helaba
- HSBC
- HU Berlin
- IBB
- IKB
- Imperial College
- L Bank
- LBBW
- NordLB
- Resilience AG
- Rivacon
- University of Copenhagen
- University of Antwerpen
- Université libre de Bruxelles
- Wepex