

Tuesday, June 11, 2024

Time	Paper & Speaker	Topic
9:00 – 9:05am ET	Welcome and Introduction: Yin Luo, Vice Chairman, QES	
9:05 – 9:45am ET	<u>The Bank of Japan's Equity Purchases and Stock Illiquidity</u> Kazuo Yamada, Associate Professor of Finance, Kyoto University	MACRO
9:45 – 10:25am ET	<u>To Lend or Not to Lend: The Bank of Japan's ETF Purchase Program and Securities Lending</u> Mitsuru Katagiri, Associate Professor of Business Administration, Hosei University	MACRO
10:25 – 11:05am ET	<u>Alternative Data in Japan: Ecosystem, Characteristics, and Pathways to Discovery</u> Hiromasa Higashi, Senior Manager, Electronic Media, Nikkei America	VENDOR
11:05 – 11:45am ET	<u>Threat of Exit by Non-blockholders and Income Smoothing: Evidence from Foreign Institutional Investors in Japan</u> Yijiang Zhao, Associate Professor of Accounting, American University	CORPORATE GOVERNANCE
11:45 – 12:15pm ET	Japanese-Themed Lunch	
12:15 – 12:45pm ET	<u>The Land of the Rising Stocks: Mastering Stock Selection in Japan</u> Yin Luo, Vice Chairman, QES, Wolfe Research	ALPHA / MACHINE LEARNING
12:45 – 1:15pm ET	<u>Quantifying Stock-Level Exposure to Japan</u> Jesse Neumann, Macro Strategist, QES, Wolfe Research	MACRO
1:15 – 1:55pm ET	<u>The Impact of Bank of Japan's Exchange-Traded Fund Purchases</u> Jiro Yoshida, King Faculty Fellow and Professor of Business, Pennsylvania State University	MACRO
1:55 – 2:25pm ET	<u>QES Risk Models for Japanese Equities</u> Hallie Martin, Head of Risk Solutions, QES, Wolfe Research	RISK
2:25 – 2:40pm ET	PM Break	
2:40 – 3:00pm ET	<u>Harness 35B+ Annual Posts for Alpha Generation from News & Social Conversations</u> Kumesh Aroomoogan, Co-Founder and CEO, Accern	VENDOR
3:00 – 3:40pm ET	<u>Corporate Governance, Outside Directors and Firm Performance: Evidence from Japan</u> Toshiaki Mitsudome, Associate Professor of Accounting, Hunter College	ALPHA / CORPORATE GOVERNANCE
3:40 – 4:20pm ET	<u>Presentation TBD</u> Academic Speaker	TBD
4:20 – 4:25pm ET	Closing Remarks: Javed Jussa, Head of Quantitative Research & Services	
4:30 – 5:30pm ET	Sake-Inspired Cocktail Hour	