WOLFE RESEARCH

Canadian Quantitative and Macro Investment Conference

Thursday, September 26, 2024
St. Regis Hotel – 325 Bay St. Toronto, Ontario M5H 4G3

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Time	Paper & Speaker	Topic
8:00 – 9:00am ET	**Breakfast Served**	
9:00 – 9:05am	**Welcome and Introduction:** Yin Luo, Vice Chairman, QES	
9:05 – 9:35am	Do Jumps Contribute to the Dynamics of the Equity Premium? Tom McCurdy, Professor of Finance, University of Toronto	RISK
9:35 – 10:05am	The Residual Drag – Why the Residual in Return Attributions Tends to Be Negative and What to Do About It Tarek Eldin, Financial Economist, PEO Partners	PERFORMANCE ATTRIBUTION
10:05 – 10:35am	Noisy Factors? The Retroactive Impact of Methodological Changes on the Fama-French Factors Mike Simutin, Professor of Finance, University of Toronto	ALPHA
10:35 – 10:55am	*AM Break*	
10:55 – 11:15am	The Canadian Market Microstructure Drew Hill, Head of Instinet Canada Limited, Instinet	TRADING
11:15 – 11:45am	AI Agents in Event Analysis Yin Luo, Vice Chairman, Wolfe Research	LARGE LANGUAGE MODELS
11:45am – 12:05pm	Alternative ETFs and QIS Roxton McNeal, Head Portfolio Manager of QIS Investments, Simplify	ETF PROVIDER
12:05 – 12:50pm	*Lunch Break*	
12:50 – 1:10pm	Leveraging the Factor Awareness Dashboard in Your Investment Process Javed Jussa, Head of Quantitative Research and Services, Wolfe Research	TOOLING
1:10 – 1:40pm	The Market for 0-Days-to-Expiration: The Role of Liquidity Providers in Volatility Attenuation Chay Ornthanalai, Associate Professor of Finance, University of Toronto	OPTIONS
1:40 – 2:10pm	Correlation and Volatility Regime Adjustment in Risk Models Hallie Martin, Head of QES Risk Solutions, Wolfe Research	RISK
2:10 – 2:40pm	When Anomalies are Publicized Broadly, do Institutions Trade Accordingly? Paul Calluzzo, Associate Professor of Business, Queen's University	ALPHA
2:40 – 3:00pm	*PM Break*	
3:00 – 3:20pm	Artificial Intelligence and Composite Systematic Strategies Sheng Wang, Head of Investable Strategies, Wolfe Research	ALPHA
3:20 – 3:50pm	Does Uncertainty Affect the Limits of Arbitrage? Rogemar Mamon, Professor of Statistics, University of Western Ontario	RISK
3:50 – 4:20pm	Real Earnings Smoothing and Managerial Compensation Incentives Li Yao, Associate Professor of Accountancy, Concordia University	ACCOUNTING
4:20 – 4:25pm	**Closing Remarks:** Javed Jussa, Head of Quantitative Research and Services	
4:30 – 5:30pm	**Cocktail Hour**	