INQUIRE UK
Institute for Quantitative Investment Research

# Practitioner Seminar

Thursday, 26th January 2023

Kindly hosted by FTSE Russell, 10 Paternoster Square, EC4M 7LS

## Provisional Programme

| | |
|---|---|
| **08:30 - 09:00** | **Registration with tea and coffee** |
| 09:00 – 09:05 | Welcome and opening remarks |
| 09:05 – 09:55 | Transaction cost-optimized equity factor investing around the world<br>Co-authors: F. Basic, I. Nolte, S. Nolte and A. Martin-Utrera<br>**Speaker: Harald Lohre, Robeco**<br><br>**Academic discussant – Steve Satchell, Trinity College, Cambridge** |
| 09:55 – 10:40 | Transaction costs and capacity of systematic corporate bond strategies<br>Co-author: R. Kosowski<br>**Speaker: Alexey Ivashchenko, VU Amsterdam** |
| *10:40 - 11:05* | ***Refreshment break*** |
| 11:05 – 11:55 | Exploring ITR scores: Framing robust company-specific benchmarks and future company-level GHG emissions ranges<br>**Speaker: Ruben Haalebos and Félix Fouret, LSEG**<br><br>**Academic discussant – Aneesh Raghunandan, LSE** |
| 11:55 -12:40 | Portfolio construction when behaviour affects the market<br>**Speaker: David Buckle, INQUIRE** |
| *12:40 – 13:40* | ***Lunch*** |
| 13:40 – 14:30 | Ultra simple Shiller's CAPE<br>Co-author: A. Kobor<br>**Speaker: Thomas Philips, NYU Tandon School of Engineering**<br><br>**Academic discussant – Peter Pope, Bocconi University** |
| 14:30 - 15:15 | Analyst ability and research effort: non-EPS forecast provision as a forecast quality signal<br>Co-author: Peter Pope<br>**Speaker: Tong Wang, Barclays Bank plc** |
| *15:15 – 15:40* | ***Refreshment break*** |
| 15:40 – 16:25 | Trading against noise traders<br>**Speakers: Chris Downing and Rafael Iborra, BlackRock** |

| | |
|---|---|
| 16:25 – 17:10 | Hedge fund activity and stock returns<br>**Speaker: Giuliano De Rossi, Goldman Sachs** |
| 17:10 – 17:15 | Closing remarks |
| 17:15 – 18:00 | Drinks reception |