Risk presents

QUANT SUMMIT 2016 EUROPE

12-15 April 2016, London

Showcasing latest quantitative innovation and practical developments in pricing, modelling and risk management

Join the leading financial quantitative conference to hear about the latest strategies being adopted by financial institutions at the forefront of derivatives, modelling, pricing, quantitative trading, hedging and risk management.

Quant Summit Europe has been produced in close consultation with thought-leading academics and practitioners to ensure the programme is of the highest quality and topicality.

Attending will enable you to:

- Discuss the future of the quant profession and the merging of the front office and risk management roles
- Examine the modelling challenges of XVAs and how to obtain approval from multiple desks
- Understand how to implement derivatives pricing in the new regulatory framework
- Gain a new perspective on the continuous adjoint method for computing risk sensitivities
- Learn about the implications of pricing with negative or close to 0 rates
- Join the debate on how to quantify model risk and the importance of model validation and governance
- Comprehend the different capital requirements for capital adequacy and how recent regulatory proposals will change the way banks operate
- Get the latest update on algorithm and electronic trading in FX and equities

2016 Quant Advisory Board:

Riccardo Rebonato
Global Head of Rates and FX Analytics,
PIMCO

Michael Dempster
Professor Emeritus, Centre for Financial Research,
UNIVERSITY OF CAMBRIDGE

Youssef Elouerkhaoui
Managing Director, Global Head of Credit Quantitative Analysis,
CITIGROUP

Damiano Brigo
Professor of Financial Mathematics,
IMPERIAL COLLEGE

Registration

Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities

Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Presentation sponsors:

numerix

protiviti
Risk & Business Consulting. Internal Audit.

Hosted by:

Risk.net

Follow us:
#QuantEU

quanteurope.com

Risk presents
QUANT SUMMIT 2016 EUROPE

12-15 April 2016, London

Quant Summit Europe will deliver:

- Keynote addresses from Michael Pykhtin and 2 special guests talks from Riccardo Rebonato and Bruno Dupire
- Over 30 sessions to attend in two days providing the ideal environment to network with leading quantitative practitioners and academics, and hear first-hand accounts of the research and work they are undertaking
- Discussion time at the end of each session allowing you time to dissect models and ask your questions
- A platform to expose and examine the latest research advances in counterparty, credit and market risk, volatility, interest rate, equity markets, and trading
- Two separately bookable full day seminars on KVA & MVA and modelling and hedging XVAs
- Speakers from leading institutions including FEDERAL RESERVE BOARD, CITIGROUP, CREDIT SUISSE, RBS, CRÉDIT AGRICOLE, STANDARD CHARTERED BANK, UBS, BANK OF AMERICA MERILL LYNCH and more

Hear from pioneers in the advancement of quantitative finance including:

Michael Pykhtin
Manager – Quantitative Risk,
FEDERAL RESERVE BOARD

Riccardo Rebonato
Global Head of Rates and FX Analytics,
PIMCO

Youssef Elouerkhaoui
Managing Director, Global Head of Credit Quantitative Analysis,
CITIGROUP

Vis Nayar
Deputy CIO – Equities,
HSBC GLOBAL ASSET MANAGEMENT

Damiano Brigo
Chair of Mathematical Finance,
IMPERIAL COLLEGE LONDON

Bruno Dupire
Head of Quantitative Research,
BLOOMBERG

Moez Mrad
Managing Director – Head of Credit & XVA Quantitative Research,
CRÉDIT AGRICOLE – CIB

Michael Steliaros
Global Head of Quantitative Solutions – Head of EMEA Portfolio Products Distribution,
BANK OF AMERICA MERRILL LYNCH

Alexei Kondratyev
Managing Director – Head of ECLIPSE Analytics, STANDARD CHARTERED BANK

Registration

Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities

Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Risk presents
QUANT SUMMIT 2016 EUROPE

PRE-CONFERENCE WORKSHOP
Tuesday, 12 April 2016, London

KVA and MVA: From fundamentals to practical applications

Led by: **Chris Kenyon and Andrew Green**

08.30	Registration and coffee
09.00	**Post-crisis trade economics** • Pricing scope expansion: termsheets, CSA, capital and margins (SIMM and CCP) • Spot versus Lifetime considerations • Pricing measures and open risk: P, Q, A (real world, risk neutral and bank risk appetite)
10.00	**Introduction to capital** • Capital: production and protection, dual-use not dual-counting • KVA versus traditional approaches • Regulations with capital impact • FRTB and FRTB-CVA
11.00	Morning break
11.30	**Introduction to Initial Margin** • Elements: VaR, ES, concentration and margin period of risk • CCP approaches • SIMM
12.30	Lunch
13.30	**Efficient KVA and MVA (IM, LCR) by replication and regression** • Representation of capital • Representation of LCR • Efficient representations for IM • Extending the semi-replication for capital, IM and LCR o [Green-Kenyon-Dennis] • Examples: DV01-flat versus Capital-flat
14.30	Afternoon break
15.00	**Risk warehousing: pricing open risk, capital and tax** • Motivations for risk warehousing: lack of hedging instruments and price • Paying for capital: profit, loss and tax • Extending the KVA and MVA to open risk with double-semi-replication o [Kenyon-Green]
16.00	**Managing the outputs: accounting for KVA and MVA** • IFRS 9 (Financial Instruments) and IFRS 13 (Fair Value Measurement) • "Exit price" versus IFRS • Accounting treatments
17.00	End of the workshop

About the tutors:

Dr. Chris Kenyon is a Director at Lloyds Banking Group in the CVA/FVA - Quantitative Research group. Previously: head quant for counterparty exposure globally at Credit Suisse; Head of Structured Credit Valuation (post crisis), DEPFA Bank PLC. Chris holds a PhD in Applied Mathematics from Cambridge University where he was a Research Fellow, and an MSc in Operations Research from the University of Austin, Texas. He is a regular writer and conference speaker, his papers have appeared in Risk (seven technical papers), Quantitative Finance, Operations Research, IEEE Computer amongst others. He is co-author of "Discounting, LIBOR, CVA, and Funding" (Palgrave 2012).

Andrew Green has headed the CVA / FVA Quantitative Research team at Lloyds Bank since 2008, who are focused on the development of models for CVA, FVA, capital and collateral management. Prior to joining Lloyds, he established and headed a CVA Quant team at Barclays Capital. Andrew joined Barclays in 1996 and held a number of roles in Quantitative Research and Development in equity and fixed income derivatives. He holds a BA and DPhil in physics from Oxford University and part III of the mathematics tripos from Cambridge University. Andrew is also author of the forthcoming Wiley Finance book, XVA: Credit, Funding and Capital Valuation Adjustments.

Risk presents
QUANT SUMMIT 2016 EUROPE

POST-CONFERENCE WORKSHOP
Friday, 15 April 2016, London

XVA – Hedging, model risk, funding strategies, accounting and risk limits

Led by: **Claudio Albanese**

08.30	Registration and coffee
09.00	**Hedging** • CVA, FVA, MVA and CET1 capital • Capital simulations • Sensitivity analysis using AAD • Hedge ratios with full-revaluation • Balance sheet optimisation
10.30	Morning break
11.00	**Model Risk** • Model risk • The AVA framework • Bayesian (Black-Litterman) approach to model risk for XVAs • Model risk, Economic Capital and KVA • Correlation risk
12.30	Lunch
13.30	**Funding strategies** • Hedging and funding strategies • Initial margin strategies and MVA • Variation margin strategies and FVA
14.30	Afternoon break
15.00	**Accounting** • Fair valuation • Reserve capital • Risk margins • Sustainable dividend distribution strategies
16.00	**Risk Limits** • PFE metrics • Incremental KVA metrics • Model risk • Wrong-way risk • Cross-selling strategies
17.00	End of the workshop

About the tutor:

Claudio Albanese's academic background includes PhD at ETH Zurich, faculty positions at New York University and Princeton of Toronto and Imperial College London. After founding Global Valuation, he has been focusing on the holistic simulation of large OTC portfolios, including capital simulations. Claudio introduced a mathematical framework for finance designed to make optimal use of large memory servers with acceleration. By leveraging on above average computational capabilities, Claudio proposed and accounting framework for funding with rigorous modelling of rehypothecation and a number of second generation XVA metrics for capital and collateral.

Registration
Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities
Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Follow us:
#QuantEU

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY ONE

Wednesday, 13 April 2016, London

08.00	Registration and coffee	
08.50	**WELCOME ADDRESS: Mauro Cesa,** Technical Editor, *RISK*	
09.00	**KEYNOTE ADDRESS: The impact of the BCBS-IOSCO margin requirements on credit exposure** **Michael Pykhtin,** Manager – Quantitative Risk, FEDERAL RESERVE BOARD	
09.40	**SPECIAL GUEST: The volatility risk premium in swaptions** **Riccardo Rebonato,** Global Head Research Rates and FX, PIMCO	
10.20	**PANEL DISCUSSION: What's the future of the quant profession?** • Are the front office and risk management roles merging? • Will quants take over? • Is there really transparency? • Is the industry experiencing a geographical move? MODERATOR: **Charlie Anderson,** Managing Director and Model Risk Management Practice Leader, PROTIVITI **Youssef Elouerkhaoui,** Managing Director - Head of Credit Derivatives, CITI **Vis Nayar,** Deputy CIO – Equities, HSBC GLOBAL ASSET MANAGEMENT	
11.00	Morning break and opportunity to network	
	STREAM ONE: VALUATION ADJUSTMENTS – GOING BEYOND PURE XVAs	**STREAM TWO: DERIVATIVES PRICING AND VOLATILITY**
11.30	Chairman's opening remarks	Chairman's opening remarks
	XVA modelling for CCPs using a CDO pricing approach • Motivation: counterparty default risk for CCPs • CCP default mechanics – the waterfall payoff • Unified pricing with CVA, funding, initial margin and guarantee fund • Marshall-Olkin correlation dynamics • Numerical implementation – with and without replenishment • Applications **Youssef Elouerkhaoui,** Managing Director - Head of Credit Derivatives, CITI	**Derivatives pricing in the new regulatory framework** • Leverage Ratio, central clearing and margin reform • Impact on capital and funding costs • CVA, FVA and MVA • Pricing of clearable and non-clearable derivatives in the new regulatory environment **Alexei Kondratyev,** Managing Director – Head of ECLIPSE Analytics, STANDARD CHARTERED BANK **Luke Brereton,** Managing Director – Co-Head of ECLIPSE, STANDARD CHARTERED BANK
12.00	**FRTB in XVAs – getting approval from multiple desks** • Sensitivity methodology • Implementing the new models – IRC, Expected Shortfall and CVA VaR • Moving forward – from the trading book to the banking book	**The continuous adjoint method for computing risk sensitivities** • The continuous adjoint method for computing risk sensitivities of options that can be priced with partial differential equations is presented • The method is elegant, flexible, robust and can be implemented in legacy codes with minimal code modifications • Comparisons with other techniques for computing risk sensitivities are reported • Numerical results on production environment for FX options using a local stochastic volatility model show significant speed improvements **Marzio Sala,** Director – Quantitative Analyst, UBS

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY ONE

Wednesday, 13 April 2016, London

12.30	**Random number generation on schedule for XVA** • Stability of random number generation for portfolio simulation • Stable Gaussian walk based RNG • Fast implementation with multi-scale RNG **Francois Bergeaud,** Head of XVA Quantitative Analytics, RBS	**Pricing with negative or close to 0 rates** • Negative rates for the SABR model: beyond the simple shift • Free Boundary SABR (Exact analytical solution for zero correlation; Accurate approximation for the general correlation) • Normal Free SABR (Exact analytical solution for general correlation) • New Mixture SABR (Mixing zero correlation Free SABR with the normal Free one; Arbitrage free analytical solution via 1D integral) • Numerical results and conclusion (Joint calibration to swaptions and CMS's; Comparison of the Shifted, Free and Mixture SABR: the clear winner is the mixture SABR) **Dr Alexandre Antonov,** Senior Vice President of Quantitative Research, NUMERIX
13.00	Lunch and opportunity to network	
14.00	**MVA, KVA: modelling challenges** • Some CCR Challenges / Expected XVA • Initial Margin and MVA • Capital requirements and KVA • Numerical approaches for sensitivities computation • AAD for XVA • MVA computation • KVA computation **Moez Mrad,** Managing Director – Head of Credit & XVA Quantitative Research, CRÉDIT AGRICOLE – CIB	**Isolating a risk premium on the volatility of volatility** • Theta decomposition for short maturity options • Breakeven level for the Volga term in a class of stochastic volatility models • Statistical investigation of the vol of vol risk premium • Systematic backtest of a short-volga strategy in FX **Lorenzo Ravagli,** Director – Cross-asset/ FX Quant Strategist, SOCIETE GENERALE
14.30	**(Financial) accounting for KVA** • Assess whether KVA is an acceptable component of fair value for accounting purposes • Identify how to account for KVA in compliance with International Accounting Standards • Consider implications including effect on reported profits **Richard Kenyon,** Senior Lecturer, BCU BUSSINESS SCHOOL	**Initial margin for cleared and un-cleared derivatives** • Margin requirements for non-centrally cleared derivatives • Methodologies for initial and variation margin • Eligible collateral for margin • Treatment of transactions with affiliates
15.00	Afternoon break and opportunity to network	

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY ONE

Wednesday, 13 April 2016, London

15.30	**PANEL DISCUSSION: Stress testing** • CCAR vs EBA guidelines • Scenario generation – forecasting • Balance sheet management **Duško Dincov,** Global Head of IB Stress Testing, BARCLAYS CAPITAL **Anant Saxena,** Global Head of Stress Testing Methodology and Scenario Design, CREDIT SUISSE
16.10	**Default – FX contagion: Quanto CDS** • Explaining the basis for CDS in multiple currencies • The case of Italy sovereign CDS in USD and EUR • Instantaneous correlation is insufficient • Introducing a default driven devaluation jump in the FX rate • Analysis of results for Italy • A simplified formula for the devaluation jump based on market observables **Damiano Brigo,** Chair of Mathematical Finance, IMPERIAL COLLEGE LONDON
16.50	Cocktail reception

Registration

Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities

Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Follow us:
#QuantEU

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY TWO

Thursday, 14 April 2016, London

08.30	Registration and coffee
09.00	**WELCOME ADDRESS: Nazneen Sherif,** Associate Quant Finance Editor, *RISK*
09.10	**KEYNOTE ADDRESS: Investing in hedge funds – are hedge funds adding value?**
09.50	**PANEL DISCUSSION: Quantifying model risk – how to include model risk into the picture** • Model risk and robust pricing boundaries • Statistic approaches for model risk • Model validation – where is your risk concentration? • Model governance and model inventory **Christian Morris,** Head of VaR & EPE Risk Validation, CREDIT SUISSE **Manoj Bhaskar,** Global Head of Risk Analytics, HSBC **Alan Forrest,** Wholesale Credit and Market Risk Modelling Lead, RBS
10.30	Morning break and opportunity to network

	STREAM THREE: RISK MANAGEMENT – MODELS AND NEW DEVELOPMENTS	STREAM FOUR: TRADING AND PORTFOLIO MANAGEMENT
11.00	Chairman's opening remarks	Chairman's opening remarks
	Capital requirements and capital adequacy • How does recent regulatory proposals change the way banks operate? • Regulatory capital requirements for OTCs, Default and CVA charges **Todd Pleune,** Director – Model Risk Management Practice, PROTIVITI **Colin Farquhar,** Director – Model Risk Management Practice, PROTIVITI	**Algorithm and electronic trading** • Direct Market Access (DMA) • Validation and statistical arbitrage • Volatility models • Algo trading in FX and equities **Michael Steliaros,** Global Head of Quantitative Solutions – Head of EMEA Portfolio Products Distribution, BANK OF AMERICA MERRILL LYNCH
11.30	**Which measure for PFE? The risk appetite measure A** • Uncertainty on PFE calculation: which physical or which neutral measure? • Regulatory risk appetite framework (BCBS – 328) • Computing the risk appetite measure, A, from desk budgets and limits **Chris Kenyon,** Director, Quantitative Research – CVA/FVA, LLOYDS BANK	**On the quality of current investment advice to individuals** • Life cycle goal achievement or portfolio volatility reduction? • Goal driven financial planning advice over the life cycle with iALM • Modelling current standard industry advice with the Ialm TOOL • Quantitative comparative measures of investment achievement • Results and analysis of comparative experiments **Michael Dempster,** Professor Emeritus at the Centre for Financial Research, Department of Pure Mathematics and Statistics, UNIVERSITY OF CAMBRIDGE

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY TWO

Thursday, 14 April 2016, London

12.00	**CALL FOR PAPERS: A model for examining the risk faced by a clearing member to losses and liquidity issues as part of an interconnected network of clearing members and CCPs** This model takes into account: • Large sudden market moves • The feedback between: clearing member default, market volatility, and margining requirements • The different risks faced by various types of market participant • The changes in margining requirements a clearing member faces as the system evolves **Russell Barker,** Director - Quantitative Solutions Group, BANK OF AMERICA MERRILL LYNCH	**High frequency trading in liquidity management** • Pricing implications of LCR and NSFR • Optimum funding strategy – Interaction between funding and pricing
12.30	Lunch and opportunity to network	
13.30	**SA-CCR and IMM** • IMM – A technical and governance perspective • How SA-CCR copes with Initial Margin? • Sa-CCR vs IMM	**CALL FOR PAPERS: On beyond black: Options under Levy Flights** • Motivation: poor predictive performance of stochastic volatility models for short dated options leads us to replace Brownian motion with truncated Levy Flights dynamics • Hedging argument: diversifiable portfolios and dark noise processes • Option pricing under truncated Levy Flights • Volatility Surfaces Performance • Performance of the hedges under truncated Levy Flights **Andrea Karlova,** Researcher, UNIVERSITY COLLEGE LONDON
14.00	**A complete framework for Dynamic Initial Margin: CCPs and BCBS-IOSCO, modeling and backtesting** • Dynamic looking Initial Margin: what is it and why is needed? Capital, CVA, MVA, LCR… • How to calculate it with AMC style LS regression and analytical fitting • How to backtest the forecasting performance for the different model applications **Fabrizio Anfuso,** Head of Collateralised Exposure Modelling, CREDIT SUISSE	**Risk premium for asset classes** • Directional forecasting • How to assess the risk profile of an asset class • ALM and economic capital • Risk fencing – moving assets across boundaries

Risk presents
QUANT SUMMIT 2016 EUROPE

PROGRAMME: DAY TWO

Thursday, 14 April 2016, London

14.30	**Central counterparties – mitigating CCR risk** • How much pressure does CCPs have on putting out new products? • Concentration and privilege risk • KVA applied to CCPs	**Machine learning: can it help in a non-stationary world?** • The use of machines for market making continues to increase • The artificial intelligence, machine learning methods suitable tools for portfolio managers? • What are the benefits and challenges to adoption? **Andrew Baxter,** CIO, CAMBRIDGE CAPITAL MANAGEMENT
15.00	Afternoon break and opportunity to network	
15.30	**London need for speed: barriers toward high speed transactions in Bitcoin and cryptocurrencies** • Crypto currency and stock markets • Why is Bitcoin so slow? • 51% attacks fiction or reality • Which are the solutions? **Dr Nicolas T. Courtois,** Senior Lecturer, UNIVERSITY COLLEGE LONDON	
16.10	**SPECIAL GUEST: Identifying price anomalies** **Bruno Dupire,** Head of Quantitative Research, BLOOMBERG	
16.50	Chairman's closing remarks. End of the conference	

Registration

Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities

Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Follow us:
#QuantEU

quanteurope.com

Risk presents
QUANT SUMMIT 2016 EUROPE

12-15 April 2016, London

Who should attend?

Company types:

- Investment Banks
- Commercial Banks
- Hedge Funds
- Asset Management Companies
- Insurance Companies
- Pension Funds
- Energy Companies
- Derivatives and Risk Management Software Vendors
- Financial Consultants

Job titles/functions:

- Professors of Economics/Finance
- Financial Analysts/Engineers
- Quantitative Analysts
- Traders
- Risk Managers
- Heads of Risk Management
- Heads/Directors of Quantitative Analysis/ Research
- Heads of Fixed Income
- Heads of Equity Derivatives
- Heads of Credit Derivatives
- Heads of Hybrids/Commodity Derivatives/ FX Derivatives
- Heads of Portfolio Management
- Heads of Quantitative Investment Strategies
- Managing Directors
- Partners
- CEOs/ Presidents
- CROs

CALL FOR PAPERS:

Quant Summit Europe would like to thank our Advisory Board members and all of you who sent submissions for the 'call for papers'. The Advisory Board and Risk's editorial team are currently reviewing the entries submitted and the selected papers will be presented at Quant Summit Europe on the 13 and 14 April.

Registration
Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Follow us:
#QuantEU

quanteurope.com

Risk presents
QUANT SUMMIT 2016 EUROPE

12-15 April 2016, London

Sponsors

Presentation sponsor

numerix

Numerix is the award winning, leading independent analytics institution providing cross-asset solutions for structuring, pre-trade price discovery, trade capture, valuation and portfolio management of derivatives and structured products. Since its inception in 1996, over 700 clients and 90 partners across more than 26 countries have come to rely on Numerix analytics for speed and accuracy in valuing and managing the most sophisticated financial instruments. With offices in New York, Boston, Chicago, San Francisco, Sao Paulo, Vancouver, London, Paris, Milan, Helsinki, Frankfurt, Dubai, Beijing, Mumbai, Hong Kong, Seoul, Singapore, Sydney, Tokyo and Taipei, Numerix brings together unparalleled expertise across all asset classes and engineering disciplines.

numerix.com

Presentation sponsor

protiviti®
Risk & Business Consulting.
Internal Audit.

Protiviti is a global consulting firm that helps companies solve problems in finance, technology, operations, governance, risk and internal audit. We have served 75% of the world's largest banks through our network of more than 70 offices in over 20 countries. Our experiences risk management and compliance professionals help CEOs, CROs, CFOs and boards assess, measure and improve their financial risk strategies and risk management capabilities.

Protiviti is a wholly owned subsidiary of Robert Half International Inc. (NYSE: RHI). Founded in 1948, Robert Half International is a member of the S&P 500 index.

protiviti.com/fs

Registration

Donovan Swart
T: +44 (0)207 316 9240
E: donovan.swart@incisivemedia.com

Sponsorship Opportunities

Anna Dinescu
T: +44 (0)207 316 9112
E: anna.dinescu@incisivemedia.com

Follow us:
#QuantEU

quanteurope.com

BOOK BY 28th FEBRUARY
AND SAVE £400!

Risk presents
QUANT SUMMIT 2016 EUROPE

Amba Marble Arch,
Bryanston Street,
London, W1H 7EH

Book Now

Fax to: +44 (0)207 504 3730
Email to: donovan.swart@incisivemedia.com
Call: +44(0) 207 316 9240
quanteurope.com

	FULL RATE	EARLY BIRD Book by 28th February	SUBSCRIBER^
❒ **4 day** 2 day conference + Pre and post conference workshops	£2,999*	£2,599*	£2,399.20*
❒ **3 day** 2 day conference + Pre or post conference workshop+	£2,699*	£2,229*	£2,159.20*
❒ **2 day** Conference only	£1,899*	£1,699*	£1,519.20*
❒ **1 day** Workshop only+	£999*	£899*	£799.20*

*Please note all prices are subject to VAT

+**Please select which workshop you will be attending:**
❒ Pre-conference workshop (KVA & MVA) ❒ Post conference workshop (XVA)

^ Subscribers discount: applies to current, paying subscribers to *Risk*. Please quote your subscriber number here

Registration Details

Please complete your details below in block capitals

To claim your *Risk* subscriber rate, quote your subscription reference number here

Title First Name Last name

Job title/position Department

Company

Address

Post/zip code Country

Telephone Fax Email

Payment Details

☐ Please debit my ☐ Amex ☐ Visa ☐ Mastercard ☐ Maestro

4067/16

Valid from date ☐☐/☐☐ Issue number ☐☐ Security number ☐☐☐

CARD NO ☐☐☐☐☐☐☐☐☐☐☐☐☐☐☐☐ EXPIRY DATE ☐☐/☐☐

ACCOUNT ADDRESS IF DIFFERENT FROM ABOVE

SIGNATURE DATE

Incisive Risk Information. VAT No: GB 756978165.
For companies in EU member states only: Please write your VAT/TVA/BTW/IVA/ MCMS/MWST/FPA number here _____

TERMS & CONDITIONS:

1. **Data Protection** By registering for Quant Summit Europe 2016, Incisive Risk Information will send you further information relating to this event. In addition we will send you information about our other relevant products and services which we believe will be of interest to you. If you do not wish to receive other relevant information from Incisive Risk Information via a particular medium, please tick the following relevant boxes: Mail ☐ Tel ☐ Email ☐ Incisive Risk Information will also allow carefully selected third parties to contact you about their products and services. If you do not wish to receive information from third parties via any of the following media please check the relevant boxes: Mail ☐ Tel ☐ Email ☐
2. **Disclaimer** We accept bookings on the understanding that if we cannot meet our obligations because of circumstances beyond our control, we will not be held liable for loss suffered by you or a third party. This includes (without limitation) a change in the programme or an alteration to the venue and/or speakers.
3. **Venue Rules** You must comply with all rules, regulations, and other reasonable instructions of the owner of the venue at which the event is taking place.
4. **Photography** Photography and/or recording (whether visual or aural) of the proceedings of the event without our prior written consent are strictly prohibited.
5. **Personal Effects** We are not responsible otherwise liable to you for loss or damage to your personal property while you are in attendance at the venue at which the event is taking place.