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Third Annual Conference Advanced Execution Strategies

April 24, 2007
Bayards, New York City ([Map](#))

Preliminary Agenda

- 8:30 *Breakfast with Exhibitors*
- 9:00 **CHAIRPERSON'S OPENING REMARKS**
James T. Leman, *Principal, Head of Capital Markets*
Westwater Corp.
- 9:15 **COMPARING MARKET STRUCTURES: HOW BEST CAN
INSTITUTIONAL
AND RETAIL INVESTORS CO-EXIST?**
Paul Davis, *Retired Senior Managing Director*
TIAA-CREF
- 9:45 **USING ALGORITHMS TO ACCESS THE WIDEST RANGE OF
LIQUIDITY
POOLS AND ENSURE BEST EXECUTION**
Moderator:
David Easthope, *Senior Analyst, Securities & Investments*
Celent
Panelists:
Harish Devarajan, *Managing Director*
Deep Value
Chip Murphy, *President*
CJM Securities, Inc.
David Hudzik, *Managing Director of EMS Technology*
HydraTrade
Kyle Zasky, *President*
EdgeTrade Inc.
- 10:30 *Refreshment Break with Exhibitors*
- 11:00 **CROSSING NETWORKS: FINDING LIQUIDITY WHILE REDUCING
FEES**
Moderator:
Jay Biancamano, *Director, Corporate Strategy*
Liquidnet
Panelists:
Timothy W. Reilly, *Managing Director*
Citigroup Global Markets
- 11:45 **TRADING CLUSTERS AND LATENT LIQUIDITY**
- 12:30 *Luncheon with Exhibitors*
- 1:30 **TECHNOLOGY ROUNDTABLE**
Moderator:
Murray L. Finebaum, *President & CEO*
FutureTrade
Panelists:
Venkat Malla, *Vice President Product Management*
Volante Technologies, Inc.
Gary Manton, *Director*
Vhayu Technologies

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management

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Processing Issues
Before They
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| | <p>2:15 TRANSACTION COST ANALYSIS: MEASURING THE TOTAL COST OF TRADING
Robert Kissell, <i>Head of Quantitative Trading Strategy</i>
<i>JP Morgan</i></p> <p>3:00 <i>Refreshment Break with Exhibitors</i></p> <p>3:15 CASE STUDY</p> <p>4:00 APPLYING ADVANCED STRATEGIES TO MULTI-ASSET CLASS TRADING AND SOPHISTICATED ORDER TYPES
Moderator:
Timothy O'Connell, <i>Senior Manager</i>
<i>Bearingpoint</i>
Panelists:
Vesna Straser, <i>Vice President, Equity Quantitative Analytics Group</i>
<i>Lehman Brothers Inc.</i></p> <p>4:45 <i>Conference Adjourns</i></p> | |
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