CQA/SQA SEMINAR ON QUANTITATIVE TRADING

"Trading in a High Frequency World"

June 10, 2010

BARCLAYS CAPITAL
745 Seventh Avenue
Alan S. Kaplan Auditorium
Concourse Level
New York

12:00	Registration
12:45	Introduction - ***Dan Cardell, CQA, Rudi Schadt, SQA, Curt Engler, JP Morgan***
1:00	"The Current State of US Equities Market Structure and High Frequency Trading" - ***Joe Gawronski, Rosenblatt Securities***
2:00	"The Low-Frequency Traces of High-Frequency Trading" ***Joel Hasbrouck, NYU***
3:00	Break
3:15	"Algorithmic Trading in the Current Market Environment" ***Jatin Suryawanshi, Jefferies***
4:15	"Pending Regulatory Reform's Impact on Equity Trading" ***Jon Giblin, Barclays Capital*** "State of Quantitative Investing" - ***Matthew Rothman, Barclays Capital***
5:30 - 7:30	Cocktails

“**State of Quantitative Investing**” - ***Matthew Rothman, Barclays Capital***

5:30 - 7:30 **Cocktails**

THIS EVENT IS AVAILABLE ON A FIRST COME FIRST SERVE BASIS TO CQA MEMBERS AND 1 GUEST; IF MEMBER CANNOT ATTEND YOU MAY SEND TWO GUESTS FROM YOUR FIRM. PLEASE RSVP TO MELISSA@CQA.ORG WITH NAME, FIRM AND E-MAIL ADDRESS

LUNCH IS NOT SERVED AT THIS EVENT