

Scientific Beta Announces Two Major Flagship Conferences for 2019 in Europe and North America

EDHEC Scientific Beta Days Europe 2019 will be held on October 10 & 11 at The Barbizon Palace in Amsterdam and EDHEC Scientific Beta Days North America 2019 will take place at the Ritz Carlton in Boston on October 24 & 25, 2019.

The two-day conferences will include multiple plenary sessions, workshops and practical sessions allowing professionals to review major industry challenges, explore state-of-the-art investment techniques and benchmark practices to advances in research. The extended format will allow more opportunities for exchanges and case studies.

The conference is organised by Scientific Beta within the framework of EDHEC Business School, a leading academic institution, for the benefit of professionals. It presents the research carried out by Scientific Beta and is structured to appeal to asset owners and their direct investment consultants and financial advisors.

The conferences will focus on the following themes:

- Is it smart and responsible to invest in cryptocurrencies?
- Can factor risk premiums disappear with their success?
- Is there an ESG risk premium?
- How to reconcile ESG and factor investing
- Limiting the carbon impact of factor strategies
- How to manage the risks of factor-based investment
- Protecting equity investment against drawdown risk: the case for maximum drawdown and maximum loss risk control options
- The importance of market beta neutrality in the performance of factor investing in long-only and long-short
- Modifying the factor exposures of an existing portfolio: factor completeness portfolio and single factor allocation
- What factor allocation to reduce the dependence of the performance of multifactor strategies on economic regimes? From factor balance to regime premia diversification
- How to assess the robustness of a multi-factor strategy
- Are some defensive strategies more efficient than others?



Contact:

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To visit our web site: www.scientificbeta.com

About Scientific Beta

Scientific Beta aims to be the first provider of a smart beta indices platform to help investors understand and invest in advanced beta equity strategies.

Established by EDHEC-Risk Institute, one of the very top academic institutions in the field of fundamental and applied research for the investment industry, Scientific Beta shares the same concern for scientific rigour and veracity, which it applies to all the services that it offers investors and asset managers.

The Scientific Beta offering covers three major services:

- **Scientific Beta Indices**

Scientific Beta Indices are smart beta indices that aim to be the reference for the investment and analysis of alternative beta strategies. Scientific Beta Indices reflect the state-of-the-art in the construction of different alternative beta strategies and allow for a flexible choice among a wide range of options at each stage of their construction process. This choice enables users of the platform to construct their own benchmark, thus controlling the risks of investing in this new type of beta (Smart Beta 2.0).

Within the framework of Smart Beta 2.0 offerings, Scientific Beta provides access to smart factor indices, which give exposure to risk factors that are well rewarded over the long term while at the same time diversifying away unrewarded specific risks. By combining these smart factor indices, one can design very high performance passive investment solutions.

- **Scientific Beta Analytics**

Scientific Beta Analytics are detailed analytics and exhaustive information on its smart beta indices to allow investors to evaluate the advanced beta strategies in terms of risk and performance. The analytics capabilities include risk and performance assessments, factor and sector attribution, and relative risk assessment. Scientific Beta Analytics also allow the liquidity, turnover and diversification quality of the indices offered to be analysed. In the same way, analytics provide an evaluation of the probability of out-of-sample outperformance of the various strategies present on the platform.

- **Scientific Beta Fully-Customised Benchmarks and Smart Beta Solutions** is a service proposed by Scientific Beta, and its partners, in the context of an advisory relationship for the construction and implementation of benchmarks specially designed to meet the specific objectives and constraints of investors and asset managers. This service notably offers the possibility of determining specific combinations of factors, considering optimal combinations of smart beta strategies, defining a stock universe specific to the investor, and taking account of specific risk constraints during the benchmark construction process.

With a concern to provide worldwide client servicing, Scientific Beta is present in Boston, London, Nice, Singapore and Tokyo. As of June 30, 2018, the Scientific Beta indices corresponded to USD 34bn in assets under replication. Scientific Beta has a dedicated team of 52 people who cover not only client support from Nice, Singapore and Boston, but also the development, production and promotion of its index offering. Scientific Beta signed the United Nations-supported Principles for Responsible Investment (PRI) on September 27, 2016.