FORECASTING FINANCIAL MARKETS:
Advances for Exchange Rates, Interest Rates and Asset Management

London, 27, 28, 29 March 1996

Organisers:
Christian Dunis
Global Trading Division
Chemical Bank

Benoit Faure
Department of Computing
Imperial College

Co-sponsors:
State Street Global Advisors U.K. Ltd

Themes:

- Modelling with high frequency data
- Advances in econometric modelling
- Non-linear models, chaotic dynamics
- Neural network models
- Applications of genetic algorithms
- Advances in asset management
- Modelling and forecasting volatility

Conference Venue:
The Harrington Centre
Harrington Hall
5-25 Harrington Gardens
London SW7 4JW

Registration Fees:
Standard delegate fee £400 (+ VAT @ 17.5%) Total £470. Academics are entitled to a 50% discount. The fee includes all refreshments, lunches and a conference dinner on Thursday 28 March 1996.

Please note that payment must be received at least one week before the Conference begins.

Surname:                        First name:  
Institution:                  Job Title:     
Address:                  
Telephone:               
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I wish to attend the conference and enclose a cheque for £______________ made payable to
Chemical Bank.

Exhibitors: We have a spacious exhibition room available throughout the Conference. For further information and costs please contact Barbara Wilson at Chemical Bank on (44 171) 777 4277

When completed this form should be returned to:
Christian Dunis, Quantitative Research and Trading, Chemical Bank, 125 London Wall,
London EC2Y 5AJ

Tel: (44 171) 777 4015 Fax: (44 171) 777 4774 E-Mail: QRT@CBMNET,CBC.COM

Hotel Accommodation:
We have provisionally booked a number of bedrooms at Harrington Hall for the duration of the Conference with preferential rates offered.

Harrington Hall
5-25 Harrington Gardens
London SW7 4JW

For further information on rates available to delegates, please contact Barbara Wilson at Chemical Bank on (44 171) 777 4277

Cancellation Policy: Should a delegate be unable to attend, a substitute may attend the Conference in his/her place. Notification of cancellation must be given in writing by letter or fax. Full refunds are available up to 30 working days before the conference, subsequently no refund will be given.