

Gerson Lehrman Group to sponsor Algorithmic Trading conference in collaboration with NYU Courant Institute, Finance Concepts

Event features keynote address by Nobel Laureate Robert Engle

New York, NY—September 15, 2008—Gerson Lehrman Group today announced that it will serve as a Premium Partner sponsor for the “Algorithmic Trading: Dynamic Portfolios, Optimal Executions, and Risk” conference, held at New York University’s Skirball Center for the Performing Arts on October 3, 2008. The event is organized jointly by the Courant Institute of Mathematical Sciences-New York University, and Finance Concepts.

The conference, focusing on a rapidly growing area of quantitative finance, includes a keynote address—“Measuring and Modeling Execution Cost and Risk”—by Dr. Robert Engle, 2003 recipient of the Nobel Prize in Economics.

The day’s programming will also encompass an unprecedented list of speakers, including both market practitioners and academics. Topics include:

- dynamic optimization in custom execution algorithms;
- developments in adaptive arrival price optimization;
- static vs. dynamic portfolio allocation and its influence on algorithmic trading strategies;
- execution risk as an important component of overall risk; and
- leading buy-side firms’ efforts in integrating portfolio construction, risk management, and optimal execution.

Alexander Saint-Amand, President and Chief Executive Officer, Gerson Lehrman Group, said: “We are very excited to sponsor an event that boasts such a prestigious roster of experts, with a leading institution such as the Courant Institute. It is an excellent opportunity for Gerson Lehrman Group to become more involved in an emerging area of quantitative finance, and learn more about developing our own growing network of quantitative experts.”

“When NYU and Finance Concepts looked for a world-class partner to join with us in hosting this breakthrough algorithmic trading conference, Gerson Lehrman Group was the obvious choice,” said Marco Avellaneda, Professor of Mathematics, Courant Institute of Mathematical Sciences. “Gerson Lehrman Group shares our commitment to finding and working with the most distinguished experts in the world of quantitative finance, whether they are market practitioners or leading academics. I cannot think of a better team to work with as we shape this conference and determine the most exciting and stimulating topics to address.”

For more information on the conference, including a full list of speakers and event registration, go to www.algotradeconf.com.

About the Mathematics in Finance Masters Program at the NYU Courant Institute

The Courant Institute of Mathematical Sciences is a world-leading center for research and education in mathematics and computer science. Its faculty was awarded the Abel prize, one of the most prestigious prizes in mathematics, in 2005 and 2007. Its Mathematics in Finance M.S. program is rated among the top worldwide.

About Finance Concepts

Finance concepts provides training, model validation and consulting services in quantitative finance and risk management, blending cutting-edge research and a unique expertise in capital markets to serve corporations and financial institutions worldwide.

About Gerson Lehrman Group

Gerson Lehrman Group provides technology and services to support a marketplace for expertise. Since 1998, its platform for consultation and collaboration has helped the world's leading financial services firms, consultancies, corporations, and nonprofits find, engage, and manage experts in a broad range of industries and disciplines. Gerson Lehrman Group's unparalleled network of the world's leading expert consultants, known as the Gerson Lehrman Group Councils, includes more than 200,000 subject-matter experts who educate and provide insight to decision-makers through a wide range of consulting methods, including telephone consultations, expert surveys and seminars. Gerson Lehrman Group has invested in one of the world's most sophisticated infrastructures for expert recruiting and compliance. For more information about Gerson Lehrman Group, please visit www.glggroup.com.

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