

## Report Type

End of Award Report

## Full Name

Pedro A. C. Saffi

## Your E-Mail Address

[psaffi@jbs.cam.ac.uk](mailto:psaffi@jbs.cam.ac.uk)

## Faculty/Department

JBS

## Project Title

FMA Consortium on Institutional Trading and Hedge Funds

## Project Start Date

Jan 01, 2018

## Project End Date

Feb 09, 2018

## Project Abstract

Following the successful Consortium in February 2017 (<http://fmaconferences.org/HF2017/>) in Cambridge (also co-sponsored by CERF), I would like to again request support for hosting the 2018 FMA Europe at the Judge Business School for the second time. This will be the fourth annual consortium, which will be organized and co-sponsored by the Financial Management Association (FMA)

The grant will provide funding for an existing group of researchers to hold a consortium focused on an area of finance (institutional trading and hedge funds) to help establish clusters of European researchers, from different institutions and countries, to facilitate collaboration in specific areas of research in Finance.

Hosting the event will benefit Cambridge with exposure in the Finance field and highlight our commitment to state of the art research, while also being a venue to support young academics present their work and have it discussed by senior faculty. The 2017 event had 23 people attending (6 presenters, 6 discussants, 3 co-chairs, 1 keynote, 7 other participants), with a total of 50 submitted papers. The call for papers and conference announcement, which highlighted CERF's support, was sent to all the FMA's members and mailing list recipients (8,300+ people). Additionally, an announcement is also made at SSRN.

## Activities and Achievement

The 2018 event had 23 people attending (6 presenters, 6 discussants, 3 co-chairs, 1 keynote, 7 other participants) plus those from the CERF community (post-docs, faculty, etc), with more than 70 submitted papers.

## Dissemination

The call for papers and conference announcement, which highlighted CERF's support, was sent to all the FMA's members and mailing list recipients (8,300+ people). Additionally, an announcement is also made at SSRN. The CERF name was prominently displayed and mentioned throughout the event.

## Outputs

Here is the final program and conference website:

<http://www.fma.org/2018-trading-consortium>

## Major Difficulties and Any Other Issues

Everything went smoothly and participants gave great feedback about the quality of the papers and the presentation.

The only issue is that the room was too small for the number of participants. Scheduling at JBS is a major bottleneck and I hope that next year it can be improved.

Web Links

<http://www.fma.org/2018-trading-consortium>