

The Department of Statistics and Applied Probability and
The Center for Research in Financial Mathematics and Statistics (CRFMS)

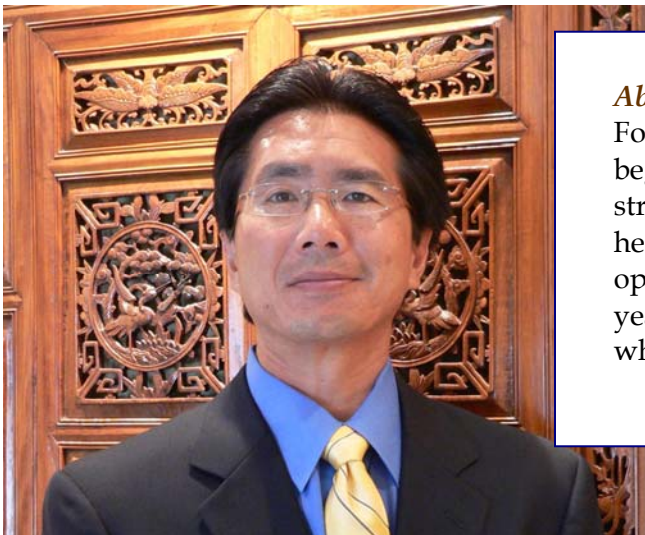
Public Lecture

*Overview on Foreign Exchange and
Capital Markets*

Arnold Miyamoto

Managing Director, Head of North America Foreign Exchange Sales & Trading
and Global Head of Markets Quantitative Analysis, Citigroup

January 26, 2009 – 4 PM – Corwin Pavilion
Reception at 5 PM



Abstract: Arnold will present an overview of Foreign Exchange Sales & Trading from its historical beginnings to today's environment. As Quantitative strategies are at the center of how Wall Street works, he will also discuss where quants are used and the opportunities. Lastly, he will reflect on the past 1-1/2 years in the financial markets with a view toward what is on the near horizon.

Biography: Arnold Miyamoto is Managing Director, Head of North America Foreign Exchange Sales & Trading, as well as, Global Head of Markets Quantitative Analysis. In this latter role, he is responsible for Quantitative Analysis, Tools & Analytics, Emerging Markets Trading Strategy and Value Added Services & Products for Citi's Fixed Income platform. Arnold is the lead author of more than seventy articles on currency risk and portfolio management. Prior to joining Citi, Mr. Miyamoto held positions at Bank of America as Global Head of Liquid Products Research and Global Head of FX and EM Research. He previously directed foreign currency research and product development at TSA Capital Management, an asset allocation firm; and also worked at Leland O'Brien Rubinstein Associates, a pioneer in the application of derivative strategies in asset management. Mr. Miyamoto holds a B.S. degree in Chemical Engineering from the University of California, Santa Barbara. He also holds an M.B.A. from UCLA where he was a Finance Fellow.

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