

# Global Derivatives Trading & Risk Management 2008

19-23 May 2008, Paris

## Confirmed Speakers

- **Robert Shiller**, *Stanley B. Resor Professor of Economics*, **YALE UNIVERSITY**
- **Eric Rosenfeld**, *Founding Principal*, **QUANTITATIVE ALTERNATIVES, LLC**
- **Oldrich Vasicek**, *Special Advisor*, **MOODY'S KMV**
- **Vladimir Piterbarg**, *Head of Quantitative Analytics*, **BARCLAYS CAPITAL**
- **Mark Broadie**, *Carson Family Professor of Business*, **COLUMBIA UNIVERSITY**
- **Boris Leblanc**, *Deputy Head Equity & Derivatives Research*, **BNP PARIBAS**
- **Alex Lipton**, *Managing Director, Global Head of Credit Analytics*, **MERRILL LYNCH**
- **Bruno Dupire**, *Quantitative Research*, **BLOOMBERG**
- **Andrew Sterge**, *President, AJ Sterge Division*, **MAGENTAR CAPITAL LLC**
- **Christoph Burgard**, *Global Head of Equity, Credit-Hybrids & Credit-Counterparty Derivatives Quantitative Analytics*, **BARCLAYS CAPITAL**
- **Leif Andersen**, *Global Head, GCIB Quantitative Research*, **BANC OF AMERICA SECURITIES**
- **Michael Hintze**, *CEO*, **CQS (UK) LLP**
- **Pav Sethi**, *Global Head of Volatility Trading & Arbitrage*, **CITADEL INVESTMENT GROUP**
- **Aaron Brown**, *Risk Manager*, **AQR CAPITAL MANAGEMENT**
- **Jon Gregory**, *Global Head of Credit Quantitative Analytics*, **BARCLAYS CAPITAL**
- **Marek Musiela**, *Global Head of Fixed Income Research & Strategies Team*, **BNP PARIBAS**
- **David Modest**, *Managing Director*, **JP MORGAN CHASE**
- **Sudhir Chhikara**, *Director of Quantitative Investments*, **STARK INVESTMENTS**
- **Nicolas Grandchamp des Raux**, *Head of Equity Derivatives Quantitative Analysis*, **HSBC**
- **Olivier Rico**, *Head of Equity / Rates Hybrids Trading*, **HSBC**
- **Juergen Hakala**, *Head of Quantitative Analytics – FXO, Commodities & Hybrids*, **STANDARD CHARTERED BANK**
- **Riccardo Rebonato**, *Global Head of Market Risk & Global Head of Quantitative Research*, **ROYAL BANK OF SCOTLAND & Visiting Lecturer**, **OXFORD UNIVERSITY**
- **Peter Carr**, *Head of Quantitative Financial Research*, **BLOOMBERG**
- **Wim Schoutens**, *Research Professor*, **CATHOLIC UNIVERSITY OF LEUVEN**
- **Paul Glasserman**, *Jack R. Anderson Professor of Risk Management*, **COLUMBIA GRADUATE SCHOOL OF BUSINESS**
- **Emanuel Derman**, *Professor & Director, Financial Engineering Program*, **COLUMBIA UNIVERSITY & Head of Risk**, **PRISMA CAPITAL PARTNERS**
- **Dilip Madan**, *Professor of Mathematical Finance*, **ROBERT H. SMITH SCHOOL OF BUSINESS, UNIVERSITY OF MARYLAND**
- **John Hull**, *Maple Financial Professor of Derivatives & Risk Management*, **UNIVERSITY OF TORONTO**
- **Olivier Vigneron**, *Global Head of Structured Credit Risk Management*, **BNP PARIBAS**
- **Dariusz Mirfendereski**, *Head of Inflation Linked Trading*, **UBS**
- **Krag “Buzz” Gregory**, *Vice President*, **GOLDMAN SACHS**
- **Marc Atlan**, *VP, Equity Derivatives Trader*, **JPMORGAN**
- **Jesper Andreasen**, *Managing Director, Fixed Income Quantitative Research*, **BANK OF AMERICA**
- **Marco Avellaneda**, *Partner*, **FINANCE CONCEPTS**

- **Marat Kramin**, *VP Fixed Income Quantitative Analysis*, **WACHOVIA**
- **Jim Gatheral**, *Managing Director*, **MERRILL LYNCH**
- **João Garcia**, *Head of Quantitative Credit Modelling*, **DEXIA**
- **Helyette Geman**, *Director, Commodity Finance Centre*, **BIRKBECK, UNIVERSITY OF LONDON & Member of the Board, UBS-BLOOMBERG COMMODITY INDEX**
- **Serge Goossens**, *Senior Quantitative Analyst*, **DEXIA**
- **Alfredo Ibáñez**, *Quantitative Development*, **CAJA MADRID**
- **Piotr Karasinski**, *Managing Director, Global Head of Quantitative Development*, **HSBC**
- **Caroline Tan**, *Head of Market Risk Modelling*, **ABN AMRO**
- **Yi Tang**, *Head of Quantitative Analytics*, **SHINSEI SECURITIES**
- **David Kuenzi**, *Head of Risk Management & Quantitative Research*, **GLENWOOD CAPITAL INVESTMENTS**
- **Tom Hyer**, *Managing Director, Derivatives Algorithms*, **UBS**
- **Peter Laurence**, *Professor*, **UNIVERSITA DI ROMA 1**
- **Arthur Berd**, *Managing Director*, **CAPITAL FUND MANAGEMENT**
- **Pedro Tavares**, *Alternative Asset & Liability Structuring*, **MERRILL LYNCH**
- **Jerome Drouin**, *Head of Commodity Index Trading*, **UBS**
- **Matthias Arnsdorf**, *VP Quantitative Research*, **JPMORGAN**
- **Philippe Henrotte**, *Co-Founder & Managing Director*, **ITO33**
- **Peter Jaeckel**, *Global Head of Credit, Hybrid, Inflation & Commodity Derivative Analytics*, **ABN AMRO**
- **Chris Fuligni**, *FX Options Strategies & Structuring*, **RBS GREENWICH CAPITAL**
- **Youssef Elouerkhaoui**, *Global Head of Credit Derivatives Quantitative Research*, **CITIGROUP**
- **Nicolas Victoir**, *Quantitative Research*, **JPMORGAN**
- **Vivek Kapoor**, *Director*, **CITIGROUP**
- **Iliia Bouchouev**, *Managing Director, Head of Derivatives*, **KOCH SUPPLY & TRADING**
- **Sebastian Korbei**, *Head of Inflation Derivatives Quantitative Analytics*, **ROYAL BANK OF SCOTLAND**
- **Michael Dempster**, *Professor Emeritus*, **UNIVERSITY OF CAMBRIDGE**
- **Sandeep Jain**, *Executive Director, Fixed Income, Currencies & Commodities*, **UBS**
- **Stephane Mattatia**, *Head of Pricing Solutions for Single Hedge Funds*, **SOCIETE GENERALE**
- **Joe Holderness**, *Head of Global Credit Portfolio*, **JP MORGAN CHASE**
- **Jean-Philippe Bouchaud**, *Chairman*, **CAPITAL FUND MANAGEMENT**
- **Dherminder Kainth**, *Deputy Head of Quantitative Research Centre*, **ROYAL BANK OF SCOTLAND**
- **Yves Oloui**, *Former Senior Quantitative Analyst*, **FORTIS INVESTMENTS**
- **Nasir Afaf**, *Global Head of FX Derivatives*, **COMMERZBANK**
- **Patrick S. Hagan**, *Head of Quantitative Analytics, Chief Investment Office*, **JP MORGAN**
- **Richard Olsen**, *Co-Founder*, **OANDA**
- **Christian Fries**, *Head of Model Development, Risk Control*, **DZ BANK**
- **John Moody**, *Managing Member*, **J E MOODY & COMPANY LLC & Principal Investigator**, **INTERNATIONAL COMPUTER SCIENCE INSTITUTE, BERKELEY**
- **Tom Mardon**, *Managing Director*, **HUTTON CONSULTING**
- **Simon Johnson**, *Co-head of Interest Rates and Credit Financial Engineering*, **COMMERZBANK**
- **Katja Mayer**, **EUREX**
- **Duane Seppi**, *Professor of Financial Economics, Tepper School of Business*, **CARNEGIE MELLON UNIVERSITY**
- **Façal Jribi**, *Structured Products Fund Manager*, **ALLIANZ GLOBAL INVESTORS**

# Register Now – Five Easy Ways!

1. Fax this form on +44 (0) 20 7017 7807
2. Post this form to: Global Derivatives 2008 Conference Administrator, ICBI, 8th Floor, 29 Bressenden Place London SW1E 5DR, UK
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5. Via the website: [www.icbi-derivatives.com](http://www.icbi-derivatives.com) Always quote your VIP CODE when registering.

“A really good occasion to meet many impressive people from the industry”

Richard Carson, Global Head of Structured Products Trading, Deutsche Bank

Please do not cover VIP code  
Conference Code: KR2174

## DATES

- **Volatility Trading Summit**  
19th May 2008
  - **Commodities Workshop**  
19th May 2008
  - **Interest Rates Workshop**  
19th May 2008
  - **Main Conference**  
20-22 May 2008
  - **Credit Derivatives Workshop**  
23 May 2008
  - **Bruno Dupire Workshop**  
23 May 2008
- [www.icbi-derivatives.com](http://www.icbi-derivatives.com)

## VENUE DETAILS

Le Meridien Etoile  
81 bd, Gouvions Saint Cyr  
75017 PARIS - FRANCE  
Tel: (33) 1 40 68 34 34  
Fax: (33) 1 40 68 31 31

Download hotel booking form at  
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### 1st Delegate:

Name \_\_\_\_\_  
Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
Email Address \_\_\_\_\_ Direct Fax \_\_\_\_\_

I would like to receive information on future events & services via email. By giving you my email address I am giving ONLY IIR companies the permission to contact me by email.

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**Hd of Dept:** Name \_\_\_\_\_

Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
Email Address \_\_\_\_\_ Direct Fax \_\_\_\_\_

**Booking Contact:** Name \_\_\_\_\_

Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
Email Address \_\_\_\_\_ Direct Fax \_\_\_\_\_

**Person who will attend if I have to cancel:**

Name \_\_\_\_\_  
Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
Email Address \_\_\_\_\_ Direct Fax \_\_\_\_\_

### 2nd Delegate:

Name \_\_\_\_\_  
Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
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### 3rd Delegate:

Name \_\_\_\_\_  
Job title \_\_\_\_\_ Department \_\_\_\_\_  
Direct Tel \_\_\_\_\_ Mobile Tel \_\_\_\_\_  
Email Address \_\_\_\_\_ Direct Fax \_\_\_\_\_

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## YOUR COMPANY DETAILS

Company Name: \_\_\_\_\_ Nature of Company's business: \_\_\_\_\_  
Address: \_\_\_\_\_  
Postcode: \_\_\_\_\_

	DATES	BOOKING FEE BEFORE 20 March 2008	SAVE	BOOKING FEE BEFORE 18 April 2008	SAVE	BOOKING FEE AFTER 18 April 2008	SAVE
<input type="checkbox"/> <b>5 Day Package: Conference, Summit &amp; 1 Masterclass</b> (please specify below) Volatility & Correlation <input type="checkbox"/> Credit Derivatives <input type="checkbox"/>	19 - 23 May 08	<b>£4,397</b> (+VAT@19.6%) = <b>£5,258.81</b>	<b>£700</b>	<b>£4,597</b> (+VAT@19.6%) = <b>£5,498.01</b>	<b>£500</b>	<b>£4,697</b> (+VAT@19.6%) = <b>£5,617.61</b>	<b>£400</b>
<input type="checkbox"/> <b>5 Day Package: Conference &amp; 2 Masterclass</b> (please specify below) Commodities <input type="checkbox"/> Interest Rates Derivatives <input type="checkbox"/> Volatility & Correlation <input type="checkbox"/> Credit Derivatives <input type="checkbox"/>	19 - 23 May 08	<b>£4,197</b> (+VAT@19.6%) = <b>£5,019.61</b>	<b>£600</b>	<b>£4,397</b> (+VAT@19.6%) = <b>£5,258.81</b>	<b>£400</b>	<b>£4,497</b> (+VAT@19.6%) = <b>£5,378.41</b>	<b>£300</b>
<input type="checkbox"/> <b>4 Day Package: Main Conference &amp; Volatility Trading Summit</b>	20 - 22 May 08	<b>£3,598</b> (+VAT@19.6%) = <b>£4,303.21</b>	<b>£500</b>	<b>£3,798</b> (+VAT@19.6%) = <b>£4,452.41</b>	<b>£300</b>	<b>£3,898</b> (+VAT@19.6%) = <b>£4,662.01</b>	<b>£200</b>
<input type="checkbox"/> <b>4 Day Package: Conference &amp; 1 Masterclass</b> (please specify below) Commodities <input type="checkbox"/> Interest Rates Derivatives <input type="checkbox"/> Volatility & Correlation <input type="checkbox"/> Credit Derivatives <input type="checkbox"/>	19 - 23 May 08	<b>£3,398</b> (+VAT@19.6%) = <b>£4,064.01</b>	<b>£400</b>	<b>£3,598</b> (+VAT@19.6%) = <b>£4,303.21</b>	<b>£200</b>	<b>£3,698</b> (+VAT@19.6%) = <b>£4,422.81</b>	<b>£100</b>
<input type="checkbox"/> <b>3 Day Package - Main Conference only</b>	20 - 22 May 08	<b>£2,499</b> (+VAT@19.6%) = <b>£2,988.80</b>	<b>£300</b>	<b>£2,699</b> (+VAT@19.6%) = <b>£3,228.00</b>	<b>£100</b>	<b>£2,799</b> (+VAT@19.6%) = <b>£3,347.60</b>	
<input type="checkbox"/> <b>1 Day Package - Volatility Trading Summit Only</b>	19 May 08	<b>£1,299</b> (+VAT@19.6%) = <b>£1,553.60</b>		<b>£1,299</b> (+VAT@19.6%) = <b>£1,553.60</b>		<b>£1,299</b> (+VAT@19.6%) = <b>£1,553.60</b>	
<input type="checkbox"/> <b>1 Day Package: Masterclass only</b> Commodities <input type="checkbox"/> Interest Rates Derivatives <input type="checkbox"/> Volatility & Correlation <input type="checkbox"/> Credit Derivatives <input type="checkbox"/>	19 May 08 23 May 08	<b>£999</b> (+VAT@19.6%) = <b>£1,194.80</b>		<b>£999</b> (+VAT@19.6%) = <b>£1,194.80</b>		<b>£999</b> (+VAT@19.6%) = <b>£1,194.80</b>	

Savings include Multiple Booking & Early Booking Discounts. All discounts can only be applied at the time of registration and discounts cannot be combined. All discounts are subject to approval. Please note the conference fee does not include travel or hotel accommodation costs.

**£200 discount for 4th and subsequent delegates.**

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Please use this form as our request for payment. Fax and phone bookings should be made with a credit card number, or followed up by a posted registration form. Places are only guaranteed by full payment, which must be received before the conference.

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Card Number

Expiry Date / with the sum of £

Signature \_\_\_\_\_

CVV Number

3 digit security code on the reverse of card, 4 digits for AMEX card

## CANCELLATION POLICY

**CANCELLATION POLICY:** Should you be unable to attend, a substitute delegate is always welcome at no extra charge. Alternatively, we will make a prompt refund less a service charge of 10% of the fee for cancellations received in writing (letter or facsimile) no later than 18 April 2008. Where notice is given between this date and 2 May 2008, refunds will be 50% of the fee, thereafter we regret that no refunds can be made.

## PERSONAL DATA

Personal data is gathered in accordance with the Data Protection Act 1998. Your details may be passed to other companies (in countries within or outside the EEA) who wish to communicate with you offers related to your business activities. If you do not wish to receive these, please tick the box

Additional Requirements. Please notify ICBI at least one month before the conference date if you have any additional requirements e.g. wheelchair access, large print etc.