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Quantitative Trading ● Portfolio Construction ● Pricing

Volatility ● Equity ● Interest Rates ● FX ● Commodities ● Inflation ● Credit ● Hybrids

November 17-21 2014

Swissôtel Chicago IL

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Topics include:

- **Volatility:** Strategies beyond selling volatility, VIX trading strategies, non-equity volatility, forecasting, vol of vol, modelling VIX options dynamics
- **Quant Trading Strategies:** Developing & backtesting strategies, market impact modelling, big data, the HFT debate
- **Portfolio Optimization:** Smart beta, factor investing, tail risk, dynamic portfolio analysis
- **Equity Derivatives:** Dividends, optional trading strategies, modelling and trading equity correlation
- **Fixed Income Products:** Interest rate volatility, fixed income algorithmic trading, inflation trading
- **Commodities:** Market outlook, trading strategies, modelling FX-commodity correlation
- **FX:** Trading strategies, FX market outlook, hedging strategies
- **Quantitative Approaches For Insurance Products:** Variable annuities, gap risk, mortality
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