

| Minimum Volatility: One Year Later | |
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| Date | Thursday, February 9, 2012 |
| Time | 8:15am - 4:15pm |
| Location | Metro Meeting Center 101 Federal Street, 4th Floor Boston |
| Cost | \$225.00 per Member \$325.00 per Non-Member |
| Speaker(s) | <i>A Full-Day Seminar</i> Larry Pohlman, Ph.D. |
| Program | <p>Last year the BSAS invited researchers, index providers and asset managers to discuss minimum volatility investing. At this conference we look at the current state and what has changed for minimum volatility over the past year.</p> <p>8:15am - 8:45am Registration and Continental Breakfast</p> <p>8:45am - 9:00am <i>Welcome and Introductions</i> Larry Pohlman, Ph.D.</p> <p>9:00am - 9:45am <i>Minimum Volatility: What is it and how do I use it?</i> Daniel Morillo, BlackRock</p> <p>9:45am - 10:30am <i>Low Risk Equity Investment Strategies</i> Barry Feldman, Ph.D., CFA, Senior Research Analyst, Russell Investments</p> <p>10:30am - 10:45am <i>Break</i></p> <p>10:45am - 11:30am <i>Minimum Volatility Indices in the Context of a Broader Set of Risk-Premia Based Strategy Indices</i> Jen Bender, MSCI/Barra</p> <p>11:30am - 12:15pm <i>The Latent Role of Concentration Risk in Low Volatility Strategies</i> Joe Mezrich, Nomura</p> <p>12:15pm-1:00pm <i>Lunch</i></p> <p>1:00pm - 1:45pm <i>Explaining the Success of Low Risk Equity Strategies</i> James Sefton, Senior Quantitative Analyst, UBS David Jessop, Global Head of Quantitative Research, UBS</p> <p>1:45pm - 2:30pm <i>Low Volatility Investing: The European Perspective</i> Dr. Andreas Sauer, CFA, Partner, CEO & CIO, Quoniam Asset Management (Frankfurt)</p> <p>2:30pm - 2:45pm <i>Break</i></p> <p>2:45pm - 3:30pm <i>Low Volatility Equity Investing: A Distributional View</i> George Patterson, CIO, Quantamental Investments Lingjie Ma, Director of Research, Quantamental Investments</p> <p>3:30pm - 4:30pm <i>The Minimum Volatility Experience in 2011</i> Panel: Michael deMarco, MetLife Amitabh Dugar, THEAM-A BNP Paribas Investment Partner Mac Eysenbach, Martingale Asset Management Kent Hargis, AllianceBernstein Jayendran Rajamony, Numeric Investors Edward Best, CFA, Mathematica Capital Mgt. Hugh Crowther (moderator), Thomson Reuters</p> |
|  | <p>This program qualifies for 6 credit hours under the guidelines for the CFA Institute Approved-Provider Program. Click here for more information.</p> |