



JOIM Conference Series

Individual and Institutional Investment Management Issues

March 16 - 18, 2014
The Westin San Diego
400 West Broadway, San Diego, CA

Sunday, March 16th

Attire: coat and tie

5:30pm	<i>Reception</i>	
6:00pm	<i>Dinner, Ballroom</i>	
7:00pm	<i>Welcome Remarks</i>	H. Gifford Fong
7:15pm	<i>Keynote Speaker:</i>	Harry M. Markowitz, Harry Markowitz Co. <i>Consumption, Investment and Insurance in the Game of Life</i>

Monday, March 17th

Attire: business casual

Breakfast, Crystal Ballroom Foyer

8:00am - 9:00am

sponsored by **STATE STREET GLOBAL EXCHANGE**

General Sessions, Crystal Ballroom

9:00am - 10:15am	<i>Speaker:</i>	Martin Leibowitz, Morgan Stanley <i>Duration Targeting and Yield Convergence</i>
	<i>Discussant:</i>	Vineer Bhansali, PIMCO
10:15am - 10:45am	<i>Break</i>	
10:45am - 12:00pm	<i>Speaker:</i>	Jack J. Treynor, Treynor Capital Management, Inc. <i>Limits on the Level of Demand a Country Can Afford</i>
	<i>Moderator</i>	Martin Leibowitz, Morgan Stanley
12:00pm - 1:30m	<i>Lunch (at leisure)</i>	
1:30pm - 2:00pm	<i>Ice Cream Break</i>	
2:00pm -3:15pm	<i>Speaker:</i>	Russell Fuller, Fuller & Thaler Asset Management <i>In Search of a Better "Alternative Index"</i>
	<i>Discussant:</i>	Sharon Hill, Delaware Investments
3:15pm - 3:45pm	<i>Break</i>	
3:45pm - 5:00pm	<i>Speaker:</i>	Sanjiv Das, Santa Clara University <i>Social Network Modeling in Finance</i>
	<i>Discussant:</i>	Frank Jones, San Jose State University
5:00pm	Reception, Crystal Ballroom Foyer	

Tuesday, March 18th

8:00am - 9:00am Breakfast, Crystall Ballroom Foyer

General Sessions, Crystal Ballroom

- 9:00am - 10:15am *Speaker:* Lawrence E. Harris, University of Southern California
Maker-Taker Pricing Effects on Market Quotations
Discussant: Will Kinlaw, State Street Associates
- 10:15am - 10:45am *Break*
- 10:45am - 12:00pm *Speaker:* Terrance Odean, University of California, Berkeley
What Risk Factors Matter to Investors? Evidence From Mutual Fund
Discussant: Jose Menchero, MSCI
- 12:00pm - 1:00pm *Lunch (at leisure)*
1:00pm - 1:30pm *Ice Cream Break*
- 1:30pm - 2:45pm *Speaker:* Kenneth Blay, 1st Global
Tax-Cognizant Portfolio Analysis: A Methodology for Maximizing After-Tax Wealth
Discussant: Alan Tarver, Frost Investment Advisors
- 2:45pm - 3:00pm *Break*
- 3:00pm - 4:15pm *Speaker:* Seoyoung Kim, Santa Clara University
Designed for Failure? Risk-Return Tradeoffs and Risk Management of Structured Investment Vehicles
Discussant: Bruce N. Lehmann, University of California, San Diego

Next Conference will be held:

September 21 - 23, 2014
The Westin Verasa
Napa, CA

JOIM Conference Series
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