

The JOIM Conference Series
October 5-7, 2008
The Ritz-Carlton, Boston Common, Boston, Massachusetts
Agenda

Sunday, October 5

Washington Room

5:30pm *Reception*
6:30pm *Dinner*
7:45pm *Welcome Remarks*
8:00pm *Keynote Speaker* **Robert C. Merton**, Harvard Business School

Monday, October 6

The Studio

7:30am - 9:00am *Breakfast*

General Sessions

9:00am - 10:15am **Speaker** **Craig French**, Corbin Capital Partners, L.P.
Topic The Tail that Wags the Hedge Fund Dog
Discussant **James D. Peterson**, Charles Schwab & Co., Inc

10:15 - 10:45am *Break*

10:45am - 12:00pm **Speaker** **Andrew W. Lo**, Massachusetts Institute of Technology
Topic Impossible Frontiers
Discussant **Sanjiv R. Das**, Santa Clara University

12:00pm - 1:30pm *Lunch*

1:30pm - 2:00pm *Ice Cream Break*

2:00pm - 3:15pm **Speaker** **Gregory B. van Inwegen**, Ivy Asset Management
Topic Risk Management in a Non Transparent World: Perspective from a Fund of Hedge Funds
Discussant **Sebastien Page**, State Street Associates

3:15pm - 3:45pm *Break*

3:45pm - 5:00pm **Speaker** **David A. Hsieh**, Duke University
Topic Hedge Fund Replication Strategies
Discussant **Vineer Bhansali**, Pimco

5:00pm *Reception*

Tuesday, October 7

The Studio

7:30am - 9:00am *Breakfast*

General Sessions

The Ballroom

9:00am - 10:15am **Speaker** **Clifford S. Asness**, AQR Capital Management, LLC
Topic Value and Momentum Everywhere
Discussant **Richard Michaud**, New Frontier Advisors

10:15am - 10:45am *Break*

10:45am - 12:00pm **Speaker** **Bing Liang**, University of Massachusetts at Amherst
Topic Operational Risk for Hedge Funds
Discussant **Sharon Hill**, Delaware Investments

12:00pm - 1:00pm *Lunch*

1:00pm - 1:30pm *Ice Cream Break*

1:30pm - 3:00pm **Panel Moderator** **Martin Leibowitz**, Morgan Stanley
Topic Future of Hedge Funds: Alternative Perspectives
Panelists **Eileen Fahey**, Fitch Rating
Bob Litterman, Goldman Sachs
Richard Quigley, Albourne America, LLC
James vanPutten, IFS, a State Street Company

3:00pm - 3:30pm *Break*

3:30pm - 4:45pm **Speaker** **Nikunj Kapadia**, University of Massachusetts at Amherst
Topic Limited Arbitrage between Equity and Credit Markets
Discussant **Jason P. Kremer**, MSCI Barra

4:45pm *Reception*

Program Committee Meeting: Monday, October 6, Luncheon 12:15pm (Avery Room)
Advisory Board Meeting: Tuesday, October 7, Luncheon 12:15pm (Avery Room)

Next Conference will be held:
Stanford Court, Renaissance Hotel
San Francisco, California, March 8- 10, 2009