

8.30	Registration and coffee			
9.00	Chairman's opening remarks			
9.10	Keynote address: Managing pension funds in the 21st Century			
9.50	Plenary address: What the high performance institutions do differently!			
10.30	Morning break and opportunity to visit the exhibition			
	STREAM 1	STREAM 2	STREAM 3	STREAM 4
	1 INNOVATIONS IN DERIVATIVES DEALING The latest frontiers in derivatives trading for the credit and equity markets	2 THE LANDSCAPE FOR INSTITUTIONAL INVESTORS & CORPORATE RISK MANAGERS	3 MANAGING RETAIL RISK	4 QUANTITATIVE ANALYSIS: THE CUTTING EDGE IN FINANCIAL ENGINEERING Advanced modelling analysis
11.00	Chairman's opening remarks	Chairman's opening remarks	Chairman's opening remarks	Chairman's opening remarks
11.10	Masterclass: Structured equity products on alpha strategies and thematic indices	Panel discussion: Can hedge funds retain their superior returns if the industry keeps getting larger?	Masterclass: The implementation of the prospectus directive – a regulator's view	Masterclass: Thoughts on risk control
11.50	Masterclass: Arbitraging equity baskets and credit baskets	Masterclass: How to mitigate hedge fund risk in a global asset portfolio: The structuring route	Masterclass: How will Basel II impact retail banking portfolios?	Masterclass: The latest developments in term structure stochastic volatility models
12.30	Lunch and opportunity to visit the exhibition			
14.00	Panel discussion: Derivatives processing: Solving the credit derivatives backlog – have the recent measures helped?	Panel discussion: Diversification or specialisation?	Masterclass: Credit default forecasting of retail portfolios	Masterclass: New advances in volatility trading and arbitrage
14.40	Masterclass: Innovations in using credit derivatives	Masterclass: Risk management in a multi strategy hedge fund	Masterclass: New frontiers in the development of retail structured products	Masterclass: Long/short portfolios and barrier options
15.20	Afternoon break and opportunity to visit the exhibition			
15.40	Masterclass: New angles on trading CMS spread options	Masterclass: Dynamic asset allocation strategies and non-linear payoffs in ALM	Masterclass: Updating yield curve trades for better relative value	Masterclass: Spectral methods for path dependants and applications to equity, FX and fixed income derivatives
16.20	Masterclass: Balancing correlation risk	Masterclass: A joint analysis of market and credit risk; a simulation based approach for the long-term investor	Panel discussion: Is the next mis-pricing scandal in mortgages?	Masterclass: Swaption smile and CMS adjustment
17.00	Chairman's closing remarks	Chairman's closing remarks	Chairman's closing remarks	Chairman's closing remarks
17.10	End of summit			

