

The New York University Polytechnic Institute, Department of Finance and Risk Engineering and the Capco Institute inaugural annual conference:

The Post Crisis World of Finance

Thursday, June 16, 2011

Polytechnic Institute of New York University
 5 Metrotech Center, Jay Street, Brooklyn

AGENDA

8:00 **Registration and continental breakfast**

8:20 **Opening remarks - Dibner Auditorium – 5 Metrotech Center**

Introduction: **Charles S. Tapiero**, Topfer Distinguished Professor of Financial Engineering and Technology Management, and Chair, Department of Finance and Risk Engineering, NYU-Poly

Welcome:

Jerry Hultin, President, NYU-POLY

Christopher Hamilton, Head of strategy and marketing, Capco

8:50 **Opening keynote**

Chair: **Charles Tapiero**, NYU-Poly

Keynote Speaker: **Nassim Taleb**, Distinguished Professor of Risk Engineering, Department of Finance and Risk Engineering, NYU-Poly

9:40 **Panel 1 – BANKS FINANCE/INSURANCE: COMPETITION OR CONVERGENCE**

Chairman: **Bruno Dupire**, Head of Quantitative Research, Bloomberg L.P.

Presenter: **J. David Cummins**, Joseph E. Boettner Professor of Risk Management, Insurance and Financial Institutions, Fox School of Business, Temple University

Panelists: **Igor Halperin**, Vice President, Quantitative Research, JP Morgan Chase

Thomas Holzheu, Senior Vice President, Economic Research & Consulting, Swiss Re America Holding Corp.

Brian Peters, Senior Managing Director, Enterprise Risk Management, AIG

10:50 **Coffee Break**

11:20 **Panel 2 -FUTURE OF FINANCIAL REGULATION**

Chairman: **H. Rodgin Cohen**, Partner, Sullivan & Cromwell LLP

Presenter: **Allen Ferrell**, Harvey Greenfield Professor of Securities Law, Harvard Law School

Panelists: **Mark Abbott**, MD - Head of Quantitative Risk Management, Guardian Life Insurance Company of America

Donald S. Bernstein, Partner, Davis Polk & Wardwell LLP, Chair and Conferee, National Bankruptcy Conference

Stuart Breslow, Chief Compliance Officer, Morgan Stanley

Simon Dodds, Global Head of Compliance, Deutsche Bank AG

Dale Roskom, Chief Operating Officer, Federal Reserve Bank of Cleveland

Til Schuermann, Managing Director, BlackRock Solutions

12:30 **Lunch – Rogers Hall – Regna Lounge (1st Floor)**

1:20 **Panel 3 – FUTURE OF FINANCIAL SERVICES**

Chairman: Christopher Hamilton, Director, NYU-Poly-Capco Institute Paper Series in Applied Finance; Member of the Board of Editors, Journal of Financial Transformation, and Partner, Capco

Presenter: Roy C. Smith, Kenneth Langone Professor of Entrepreneurship & Finance, Professor of International Business, Stern School of Business, New York University

Panelists: Michael C. Bodson, Chief Operating Officer, Depository Trust and Clearing Corp.

Richard R. Lindsey, Principal, Callcott Group LLC, Chairman, International Association of Financial Engineers

Gary E. Greenwald, Managing Director, Digital Money Infrastructure Services, Citi

Gregg Fisher, President and Chief Investment Officer, Gerstein, Fisher and Associates Inc.

Edward G. Watson, Executive Vice President, Operations and Technology, Fannie Mae

2:30 **Panel 4 - FINANCIAL INNOVATION AND ENTREPRENEURSHIP**

Chairman: Jerry Hultin, President, NYU-POLY

Presenter: William J. Baumol, Harold Price Professor of Entrepreneurship, Academic Director of the Berkley Center for Entrepreneurship & Innovation, and Professor of Economics, Stern School of Business, New York University; and Senior Economist and Professor Emeritus, Department of Economics, Princeton University

Panelists: Sassan Alizadeh, Managing Director and Senior Portfolio Manager, Highbridge Capital Management

John Phinney, Chief Operating Officer, Apollo Capital Management

3:40 **Coffee Break**

4:10 **Panel 5 – FUTURE OF RISK MANAGEMENT**

Chairman: Ben Golub, Chief Risk Officer and Vice Chairman, BlackRock

Presenter: Evan Picoult, Managing Director, Risk Architecture, Citigroup, and Adjunct Professor, Decision, Risk and Operations Department, Columbia Business School

Panelists: George Feiger, Member of the Board of Editors, Journal of Financial Transformation, and CEO, Contango Capital Advisors

Sébastien Galy, Senior Currency Strategist, Director, Société Générale Investment Bank

Andrew Kuritzkes, Chief Risk Officer, State Street Corporation

Peruvemba Satish, Chief Risk Officer, Allstate Investments, LLC

Sandeep Vishnu, Partner, Capco

5:20 **Panel 6 – THE CIO/CTO KEYNOTE PANEL**

Chairman: Joe Anastasio, Member of the Board of Editors, Journal of Financial Transformation, and Partner, Capco

Panelists: Vishrut Lugani, CIO, Key Corporate Bank, and Director, Risk Technology, Key Bank

Steve Rubinow, Chief Information Officer, NYSE Euronext

Steven Sadoff, Executive Vice President, Global Head of Operations, Services, and Technology, Knight Capital Group

6:30 **President's cocktail reception - Regna Lounge**