

Research in Options 2010

SPECIAL SESSION ON BRAZILIAN MARKETS

**December 29th, 2010
From 2:30 to 4:30 pm**

Special Session on Brazilian Market: A panel with BMF-Bovespa.

In this special session we will host a number of key personalities of the BM&F-Bovespa. They will present quantitative and mathematical finance problems that are of interest to the Brazilian Financial industry in general and to the mercantile & stock exchange in particular. Such problems range from Commodity modeling to high frequency trading. The panel will be composed by contributions from the following members of the BM&F - Bovespa leadership:

- Marcos Carreira (Diretoria de Produtos Derivativos)
- Guilherme Lamacié (Gerência de Riscos Corporativos)
- Fabiana Perobelli (Gerência de Produtos do Agronegócio)
- Alan de Genaro (Gerência de Derivativos)

The format of the panel will be a short presentation by the Bovespa participants followed by a group discussion. The idea is to foster the interaction between academia and market participants in a dynamic and creative form. The topics that will be presented include Interest Rate Modelling, Commodity Modelling, Optimal Strategies in High Frequency Markets.