QES Harnessing Options in Investment Management Conference
Thursday, 16 November 2023
Wolfe Research HQ, 757 Third Ave 6th Fl, New York 10017

We are pleased to invite you to the Wolfe Research Harnessing Options in Investment Management Conference on Thursday, November 16 at 11:30am Eastern Time.

Signals in the options market can be harvested by both systematic and discretionary equity managers. Cues in the options market can be utilized by equity investors for market sentiment, price discovery, timing, and volatility estimation. In this half-day conference, we showcase how equity managers can apply options data for alpha stock selection signals, trade ideas around company earnings, and as factors within a risk model. Academic speakers and vendors will also present on their latest options research and data.

Agenda

Time	Paper & Speaker	Topic
11:30am – 12:00pm ET	***Lunch Served & Opening Remarks:*** *Yin Luo*	
12:00 – 12:55pm ET	**Market Risk Premium Expectation: Combining Option Theory with Traditional Predictors** and **Equity Forward Return from Derivatives** Jacques Lu, Assistant Professor of Finance, Clemson University	ALPHA
12:55 – 1:25pm ET	**Capitalizing on Volatility Regimes and Market Intelligence** Alex Kosoglyadov, Managing Director of Equity Derivatives, Nomura Securities	OPTIONS STRATEGIES
1:25 – 2:05pm ET	**Know Your Options: Stock-Selection Alpha and Risk from Options Data** Yin Luo, Vice Chairman, Wolfe Research QES	ALPHA
2:05pm – 2:20pm ET	***BREAK***	
2:20 – 3:00pm ET	**Betting Against the Crowd: Option Trading and Market Risk Premium** Guofu Zhou, Professor of Finance, Washington University in St. Louis	ALPHA
3:00 – 3:40pm ET	**Volatility Timing Using ETF Options: Evidence from Hedge Funds** Shuaiyu Chen, Assistant Professor of Finance, Purdue University	ETF OPTIONS
3:40 – 3:55pm ET	**Options Implied Analytics for Equity Managers** Frank Ferstler, COO & Co-Founder, NewMark Risk	DATA VENDOR
3:55 – 4:00pm ET	***Concluding Remarks:*** *Javed Jussa*	
4:00 – 5:00pm ET	***Cocktail Hour***	

Press is not permitted to attend.

Questions? Email us at WolfeQESConference@WolfeResearch.com