

Thursday, September 18, 2014 12:00 PM – 1:30 PM

CU Denver Business School 5<sup>th</sup> Floor Commons 1475 Lawrence St. Denver, CO 80202

RSVP here: http://goo.gl/lmlzbP



Ms. Hilary Till will discuss her recent white paper on the term structure of crude oil futures contracts, including both what plausibly determines this commodity market's futures curve shape and what the implications this has for commodity-futures-related holdings.

Hilary Till is a co-founder of Premia Capital Management, LLC, a proprietary trading firm in Chicago. Before Premia Capital, Ms. Till was the Chief of Derivatives Strategies at Putnam Investments, and a Quantitative Analyst at the Harvard Management Company. She serves on the North American Advisory Board of the London School of Economics; is a member of the Federal Reserve Bank of Chicago's Working Group on Financial Markets; is a Fellow and Advisory Board Member of DePaul University's Arditti Center for Risk Management; and is a Research Associate at the EDHEC-Risk Institute.