



# Sixth Annual **Global Volatility Summit** March 11 2015

## MORNING SESSION

### MORNING MASTER OF CEREMONIES

**Talbot Stark**, *Global Head of Investor Relationship Management, BNP Paribas*

### 8:00AM – 9:00AM

### REGISTRATION, BREAKFAST, & VOLATILITY SEMINAR IN THE AUDITORIUM

Breakfast sponsored by J.P. Morgan

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### VOL 102: OPTIONS TRADING – BEYOND THE BASICS

Sponsored by Concise Media Design

Speakers

**Abe Mastbaum**, *Capital Markets Training Specialist, Barton LLP*

**Jordan Sinclair**, *Derivative Research Strategist, Capstone Investment Advisors*

### 9:00AM – 9:30AM

### OPENING REMARKS

**Paul Britton**, *CEO, Capstone Investment Advisors*

### 9:30AM – 10:00AM

### WAKE UP CALL, MORNING DEBATE

Participants

**Will Bartlett**, *CEO, Parallax Volatility Advisers*

**J. David Rogers**, *Founder & Managing Member, JD Capital Management*

Moderator

**Ronnie Wexler**, *Partner, Head of CashVol Sales, Goldman Sachs*

### 10:00AM – 10:45AM

### IS IT THE RIGHT TIME FOR A TAIL HEDGE?

*What are the pros and cons of tail hedging? What makes a good tail hedge manager?*

Panelists

**Kristina Alimard**, *Chief Operating Officer, UVIMCO*

**Mike Edleson**, *Chief Risk Officer, University of Chicago*

**Omer Tareen**, *Managing Director, Wurts & Associates*

Moderator

**Thomas Droumenq**, *Head of Global Equity Flow, Americas, Société Générale*

### 10:45AM – 11:15AM

### COFFEE BREAK & MANAGER BUNGALOW SESSIONS

Sponsored by ISE ETF Ventures & Eurex Exchange

### 11:15AM – 12:15PM

### KEYNOTE SPEAKER

**Kevin Slavin**, *Algoworld Expert*

*How Algorithms Shape the World*

### 12:15PM – 1:15PM

### TIME TO REFUEL

Lunch Sponsored by Macro Risk Advisors

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## AFTERNOON SESSION

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**Jim Radecki**, *Managing Director, Global Co-Head of Goldman Sachs Prime Services Clearing, & Midwest Regional Sales Manager for GS Prime Services, Goldman Sachs*

#### 1:15PM – 2:00PM

### ON THE CLOCK: EIGHT MINUTES TO GREAT

*Managers have 8 minutes to share their most compelling slide*

Participants

**Jason Adler**, *CEO & CIO, Saiers Capital*

**Michel Dominicé**, *Senior Partner, Dominicé & Co–Asset Management*

**Angel Serrat**, *Partner & Chief Strategist, Capula Investment Management*

**Gaurav Tejwani**, *Co-Head of Structured Credit & Portfolio Manager, Pine River Capital Management*

Moderator

**Scott Nations**, *President & CIO, NationsShares*

#### 2:00PM – 2:45PM

### SHIFTING GEARS: HOW VOLATILITY CAN BE USED IN A PENSION'S PORTFOLIO

*Investor Case Study*

**Kent Voss**, *Managing Director, Koch Industries Employees' Pension Plan*

#### 2:45PM – 3:15PM

### ON THE CLOCK: EIGHT MINUTES TO GREAT

*Managers have 8 minutes to share their most compelling slide*

Participants

**Sarah Dahan**, *Portfolio Manager, BlueMountain Capital Management*

**Daniel Stone**, *Co-Founder, CRO & Portfolio Manager, Ionic Capital Management*

**Andrew Wong**, *Co-Chief Investment Officer, Fortress Convex Strategies Group*

Moderator

**Chris Moore**, *Senior Vice President & CIO, Summit Strategies Group*

#### 3:15PM – 3:45PM

### TIME OUT! COFFEE BREAK & MANAGER BUNGALOW SESSIONS

*Sponsored by Bank of America Merrill Lynch*

#### 3:45PM – 4:30PM

### IN SEARCH OF NON-CORRELATED RETURNS

*What strategies fit the bill?*

Panelists

**Kalina Berova**, *Principal, Ontario Municipal Employees' Retirement System*

**Peter Fukunaga**, *Investment Manager, Kamehameha Schools*

**Kevin Lenaghan**, *Director, Cliffwater*

**Claire Smith**, *Research Analyst & Partner, Albourne Partners*

Moderator

**Nick Vasserman**, *Managing Director, Head of Cross-Asset Investable Index and Strategies, J.P. Morgan*

#### 4:30PM – 5:15PM

### GUEST SPEAKER

**Brad Katsuyama**, *President & CEO, IEX  
Manufacturing Volume, Edge and Volatility*

#### 5:15PM

### IT'S FIVE O'CLOCK SOMEWHERE –Networking Cocktail Hour

*Sponsored by Dyal Capital Partners*