



82 MERCER STREET-NEW YORK CITY

AGENDA: APRIL 3, 2014

8:00 – 9:00 AM Registration, Breakfast & Opportunity to Visit Manager Bungalows
Sponsored by **Concise Media**

VOLATILITY 101 BREAKFAST SESSION—Begins promptly at 8:15 AM

An educational session on options designed for beginners (in Auditorium)

Christophe Pochart, *Managing Director, BNP Paribas*

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

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

9:00 – 9:20 AM **OPENING REMARKS**
Paul Britton, *CEO, Capstone Investment Advisors*

9:20 – 10:10 AM **PANEL 1: NAVIGATING ACROSS DIVERSE TERRAINS**
2013: New norm or outlier?

Panelists:

Will Bartlett, *CEO & Managing Member, Parallax Volatility Advisers*

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

Nelson Saiers, *CIO, Saiers Capital*

Derek Smith, *Managing Partner & Senior PM, BlueMountain Capital Management*

Francis Wisniewski, *Co-Founder & CIO, Forty4 Asset Management*

Moderator:

Paul Stephens, *VP, Head of Institutional & International Marketing, CBOE*

10:10 – 10:40 AM **Rest Stop!** Sponsored by **ICAP**
Coffee Break & Opportunity to Visit Manager Bungalows

10:40 – 11:20 AM **PANEL 2: A VIEW FROM STREET ECONOMISTS**
What will drive volatility in 2014?

Panelists:

Julia Coronado, *Chief Economist—North America, BNP Paribas*

Dean Maki, *Managing Director, Chief US Economist, Barclays*

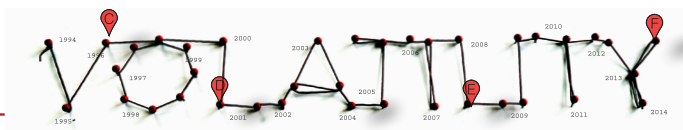
Jari Stehn, *Managing Director & Sr. Economist, US Economics, Goldman Sachs*

Moderator:

Scott Nations, *President & CIO, NationsShares*

11:20 – 12:20 PM Key Note Speaker
MALCOLM GLADWELL, *Bestselling Author & Staff Writer, The New Yorker*

12:20 – 1:20 PM **Time to Refuel!** Sponsored by **Macro Risk Advisors**
Lunch Break



Afternoon Master of Ceremonies:

Chris Lane, *Global Head of Investor Capital Services and Head of Hedge Fund Relationship Management—Americas, BNP Paribas*

1:20 – 2:05 PM

PANEL 3: VOLATILITY SIGNALS—FACT OR FICTION?

Should you time an investment in volatility? If so, is now a good time to do so?

Panelists:

David Dredge, *Co-CIO, Fortress Convex Strategies Group*

Ayman Hindy, *Partner, Senior Portfolio Manager, Capula Investment Management*

John-Mark Piampiano, *PM, Global Volatility, Pine River Capital Management*

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

Moderator:

Tony Pasquariello, *Partner, Managing Director & Responsible for HF Sales in US Equity Derivatives, Goldman Sachs*

2:05 – 2:50 PM

Guest Speaker—*How Volatility Affects Your Body*

JOHN COATES, Ph.D., *Senior Research Fellow in Neuroscience & Finance, University of Cambridge*

2:50 – 3:20 PM

Rest Stop! Sponsored by ISE & Eurex

Coffee Break & Opportunity to Visit Manager Bungalows

3:20 – 4:10 PM

PANEL 4: ALTERNATE ROUTES

Can volatility strategies add meaningful portfolio diversification?

Panelists:

Kevin Goldstein, *Director of Portfolio Strategy, Stanford Management Company*

Adam Levine, *Risk Strategist, Texas Treasury Safekeeping Trust Company*

Sanjay Tikku, *Senior Advisor, KAUST Investment Management Company*

Matthew Werner, *Director of Public Investments, University of Richmond*

Moderator:

Philippe Combescot, *Head of Equity Derivatives Structuring & Strategy Americas, BNP Paribas*

4:10 – 5:00 PM

PANEL 5: 2014 & BEYOND: WHAT ARE YOUR VIEWS ON VOLATILITY STRATEGIES?

External allocation versus internal allocation: What's the right answer?

Panelists:

Derek Drummond, *Senior Analyst, State of Wisconsin Investment Board*

David Finstad, *Director, Hedge Fund Management, OMERS Capital Markets*

Marc-Andre Soubliere, *Vice President, Fixed Income & Derivatives, Air Canada Pension Plan*

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

Moderator:

Wai Lee, Ph.D., *MD, CIO, Director of Research, Quantitative Investment Group, Neuberger Berman*

5:00 – 6:00 PM

You have arrived at your final destination! Sponsored by Tradition

Cocktail Reception