



MUSEUM *OF* NATURAL VOLATILITY

Eighth Annual Global Volatility Summit

Pier Sixty at Chelsea Piers – New York City
March 15, 2017

Master of Ceremonies

Talbot Stark, Global Head of Institutional Sales, BNP Paribas

8:00AM – 9:00AM

About the Exhibit: Registration and Breakfast

Sponsored by Macro Risk Advisors

9:00AM – 9:30AM

Opening Remarks from the Curator

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

9:30AM – 10:30AM

Evolution of Volatility: Managers will review volatility in 2016 and the outlook for 2017

Participants

Pierre de Saab, Partner, Head of Asset Management, Dominicé & Co.

Tobias Hekster, Co-CIO, True Partner Advisor

Deep Kumar, Principal & Portfolio Manager, III Capital Management

Chris Rodarte, Portfolio Manager, Pine River Capital Management

Derek Smith, Co-CIO, BlueMountain Capital Management

Moderator

Mandy Xu, US Equity Derivatives Strategist, Credit Suisse

10:30AM – 11:15AM

Climate Change: How will quantitative and CTA strategies navigate through choppy and uncertain markets?

Participants

Nick Granger, Portfolio Manager, Co-Head of Research & Deputy CIO, Man AHL

Sanjiv Kumar, Co-Founder and Co-Portfolio Manager, FORT

Roy G. Niederhoffer, Founder & President, R.G. Niederhoffer Capital Management

Edward Tricker, Managing Director, Head of Research & Development, Graham Capital Management

Moderator

Jim Meisner, Managing Director and Head of Fixed Income, Commonfund

11:15AM – 11:45AM

Coffee Break and Manager Bungalow Sessions

Sponsored by Optiver

11:45AM – 12:45PM

Keynote Address: Politics in America

Arianna Huffington

12:45PM – 1:45PM

Hunters and Gatherers Interactive Exhibit: Lunch

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1:45PM – 2:45PM

Around the World in Eight Minutes: Managers will present best trade ideas and interesting market observations in eight minutes

Participants

William Bartlett, Managing Member & CEO, Parallax Volatility Advisers, L.P.
Rish Bhandari, Managing Director, Senior Portfolio Manager, Capstone Investment Advisors
Deepak Gulati, Chief Investment Officer, Argentière Capital
Angel Serrat, Partner & Chief Strategist, Capula Investment Management
Daniel Stone, Co-Founder and Portfolio Manager, Ionic Capital Management
Greg Tournant, Chief Investment Officer, Structured Products, Allianz Global Investors

Moderator

Thomas Droumenq, Head of Sales, Global Markets for the Americas, Société Générale

2:45PM – 3:30PM

Giants of the Great Deep: Consultants discuss the remaining alpha in the markets

Participants

Adam Duncan, Head of Portfolio Modeling and Quantitative Research, Cambridge Associates
Allen Cheng, Associate Partner Hedge Fund Research, Aon Hewitt
Sean McChesney, Vice President, Hedged Strategies, Fund Evaluation Group
Chris Moore, Chief Investment Officer, Summit Strategies Group

Moderator

Laurent Partouche, Vice President, Buy Side Business Development, Equity & Index Derivatives, Eurex

3:30PM – 4:00PM

Coffee Break and Manager Bungalow Sessions

4:00PM – 4:45PM

Volatility Mammoths: Large users of derivatives and volatility in the pension, insurance, and foundation community discuss market views

Participants

Buck Betten, Director of Asset Allocation and Quantitative Strategies, MacArthur Foundation
Adam Levine, Chief Strategist; Texas Treasury Safekeeping Trust Company
Hiren Parikh, Research Head, Risk & Return Group, Allstate Investments
Marc-André Soublière, Vice-President Fixed Income and Derivatives, Air Canada Pension Investments

Moderator

Stewart Warther, US Equity & Derivative Strategist, BNP Paribas

4:45PM – 5:45PM

Keynote Address: The Science of Happiness

Daniel Gilbert

5:45PM

A Visit to the Gift Shop: Cocktail Hour

Sponsored by Dyal Capital Partners

