

# GLOBAL VOLATILITY

## SUMMIT NEW YORK CITY

82 MERCER STREET – NEW YORK CITY

AGENDA: FEBRUARY 25, 2013

### 8:30 AM - 9:30 AM

Registration, breakfast & opportunity to visit manager bungalows

Master of Ceremonies:

**Jim Radecki** (Managing Director, Global Head of Sales, Goldman Sachs Execution & Clearing Services & GSS Prime Brokerage Midwest Regional Sales Manager)

### 9:30 AM - 9:45 AM

Opening remarks:

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

### 9:45 AM - 10:45 AM

**Panel 1:**

What is the Best Trade Opportunity in Volatility This Year?

Panelists:

**Nelson Saiers** (CIO, Saiers Capital, LLC (Manager of Alphabet Funds))

**Will Bartlett** (CEO & Managing Member, Parallax Volatility Advisors)

**Alan Gerstein** (Managing Partner & Senior Portfolio Manager, BlueMountain Capital)

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

**Josh Thimons** (Managing Director & Portfolio Manager, PIMCO)

Moderator:

**Peter Selman** (Co-Head of Americas Equities Trading and Global Equity Derivatives Trading, Goldman Sachs)

### 10:45 AM - 11:15 AM

Sponsored by Omgeo

Coffee break & opportunity to visit manager bungalows

### 11:15 AM - 12:15 PM

Keynote Speaker:

**Sal Khan**, Founder of The Khan Academy

### 12:15 PM - 1:15 PM

Sponsored by Imagine

Lunch

Master of Ceremonies:

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

### 1:15 PM - 2:00 PM

**Panel 2:**

Return Expectations Versus Risks Across Volatility Managers

Panelists:

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

**Andrew Wong** (Co-CIO, Fortress Convex Strategies Group)

**Daniel Stone** (Principal & Portfolio Manager, Ionic Capital Management)

**John-Mark Piampiano** (Portfolio Manager, Pine River Capital Management)

Moderator:

**Paul Stephens** (Vice President, Head of Institutional & International Marketing, Chicago Board Options Exchange)

### 2:00 PM - 2:40 PM

Investor Presentation:

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

“Implementation of a Protection Program: One Year On”

### 2:40 PM - 3:10 PM

Sponsored by Macro Risk Advisors

Coffee break & opportunity to visit manager bungalows

### 3:10 PM - 4:05 PM

**Panel 3:**

Using Derivatives in a Portfolio: What are Your Options?

Panelists:

**Kent Voss** (Head of Research, Koch Industries Pension Plan)

**Marc-Andre Soubliere** (VP Fixed Income & Derivatives, Air Canada Pension Investments)

**Sanjay Chawla** (Senior Director, Global Asset Allocation, Absolute Return & Canada Pensions CIO, The Dow Chemical Company)

**Vera Kotlik** (Director, Absolute Return & Fixed Income, Stanford Management Company)

**Roslyn Zhang** (Managing Director, Fixed Income & Absolute Return Investments, China Investment Corporation)

Moderator:

**Chris Limbach** (Advisor to the CEO of PGGM Investments)

### 4:05 PM - 5:00 PM

**Panel 4:**

Volatility as an Asset Class; In Search of Non Correlated Returns

Panelists:

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

**Samuel Q. Belk** (Director of Diversifying Investments, Cambridge Associates)

**Chris Moore** (Senior VP, Summit Strategies Group)

**Kevin Lenaghan** (Director, Cliffwater)

Moderator:

**Angelique Sellers** (Senior Director, Portfolio Management, Penn State University)

### 5:00 PM

Sponsored by Tradition

Cocktail Reception