



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

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

AFTERNOON MASTER OF CEREMONIES

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