

SEVENTH ANNUAL

GLOBAL VOLATILITY SUMMIT

AGENDA: MARCH 16, 2016

GLOBAL MARKET

PIER SIXTY AT CHELSEA PIERS

NEW YORK CITY

8:00 AM
- 9:00 AM

THE MARKET IS OPEN!

REGISTRATION AND BREAKFAST

SPONSORED BY CONCISE



10:15 AM
- 11:00 AM

FROM SUPERMARKET TO SUPERMETRIC:

EFFECTS OF SYSTEMATIC STRATEGIES ON MARKETS

BANK DERIVATIVES RESEARCHERS PANEL

PANELISTS

MANEESH DESHPANDE

Managing Director, Head of Equity Derivatives Strategy, Barclays

KRAG (BUZZ) GREGORY

Managing Director, Global Investment Research, Goldman Sachs

ED TOM

Global Head of Equity Trading and Derivatives Strategy, Credit Suisse

RAMON VERASTEGUI

Managing Director, Head of Flow Strategies and Solutions Group, Americas, Société Générale

MATTHEW YANDLE

Global Head of Structuring, Global Markets, BNP Paribas

MODERATOR

MEGAN MORGAN

VSTOXX Global Sales Captain and Vice President, Sell Side Business Development, Eurex Exchange

9:00 AM
- 9:30 AM

OPENING REMARKS

PAUL BRITTON

CEO, Capstone Investment Advisors

9:30 AM
- 10:15 AM



GET THEM WHILE THEY'RE HOT:

2016 MOST VOLATILE ASSET CLASSES AND CATALYSTS FOR FUTURE VOLATILITY

PARTICIPANTS

JEAN-FRANÇOIS BAGMANN

Associate Partner & Head of Volatility Strategies, Man AHL

WILL BARTLETT

CEO, Parallax Volatility Advisers

SARAH DAHAN

Portfolio Manager, BlueMountain Capital Management

ANGEL SERRAT

Partner & Chief Strategist, Capula Investment Management

MODERATOR

THOMAS DROUMENQ

Head of Global Equity Flow, Americas, Société Générale

11:00 AM
- 11:30 AM

CLEAN UP ON AISLE 7: COFFEE GRINDS!



COFFEE BREAK & MANAGER BUNGALOW SESSIONS

SPONSORED BY OPTIVER

11:30 AM
- 12:30 PM

KEYNOTE SPEAKER

A Morning with

BARNEY FRANK

Former U.S. Congressman and Chairman, House Financial Services Committee



12:30 PM
- 1:30 PM

NOW OPEN:

GVS FARM-TO-MARKET CAFÉ

LUNCH

SPONSORED BY MACRO RISK ADVISORS



AFTERNOON MASTER OF CEREMONIES

JIM RADECKI, Managing Director, Global Co-Head of Prime Services Clearing & Midwest Regional Sales Manager for Prime Services, Goldman Sachs

1:30 PM
- 2:30 PM

**MANAGER SPECIAL:
MOST NOTEWORTHY
TRADES AND
OPPORTUNITIES
IN 2016**

*8-MINUTE
SINGLE SLIDE PRESENTATIONS*

PARTICIPANTS
DEEPAK GULATI

Chief Investment Officer and Chief Executive Officer,
Argentière Capital

GOVERT HEIJBOER

Partner, Co-CIO, True Partner Capital

DANIEL STONE

Co-Founder and Portfolio Manager,
Ionic Capital Management

GAURAV TEJWANI

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

JOSH THIMONS

Managing Director, Portfolio Manager,
PIMCO

MODERATOR

CHRIS MOORE

Chief Investment Officer,
Summit Strategies Group



2:30 PM
- 3:15 PM



**PRODUCT RECALL!
RECENT CHANGES
IN DERIVATIVES USAGE
WITHIN THE
INSURANCE INDUSTRY**

PARTICIPANTS

LT GRANT

Head of Global Equity & VA Structuring, AEGON

NICK MOCCIOLO

Vice President, Derivatives & Portfolio Strategy, Symetra

PHILIP OBAAZE

Senior Vice President & Head of Derivatives,
Delaware Investments

CHARLES SCHWARTZ

Head of Derivatives Portfolio Management, AXA

MODERATOR

PHIL PRINCE

Managing Director and Head of Insurance Solutions,
J.P. Morgan

3:15 PM
- 3:45 PM



**GOOD AFTERNOON
SHOPPERS:
TIME FOR
A COFFEE BREAK**

*COFFEE BREAK
& MANAGER
BUNGALOW SESSIONS*

3:45 PM
- 4:30 PM

**WHAT'S
ON YOUR
SHOPPING
LIST?**

**INSTITUTIONAL
INVESTORS' VIEWS ON
VOLATILITY
AND THE USE OF
DERIVATIVES TO HEDGE
RISK OR ENHANCE
PORTFOLIO RETURNS**

PANELISTS

PETE McCONNOR

Portfolio Manager, Investment Partnerships,
Canadian Pension Plan Investment Board

ERIC PEDDE

Director, External Fund Management,
Alberta Investment Management Corporation

MATHIEU ST-JEAN

Manager, Absolute Return, CN Investment Division

MATTHEW WERNER

Director of Public Markets,
University of Richmond (Spider Management)

MODERATOR

JEFF SCOTT

Chief Investment Officer, Verus Investments

4:30 PM
- 5:30 PM

**GUEST
SPEAKER**

MARCUS LUTTRELL
Decorated Navy Seal &
Best-Selling Author, *Lone Survivor*

*Lone Survivor:
A Tribute to Courage,
Honor and Patriotism*



5:30 PM

**PLEASE RETURN SHOPPING CARTS:
NETWORKING COCKTAIL HOUR**

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**TIME FOR
COCKTAILS**