



## GLOBAL VOLATILITY SUMMIT

- 12:00PM – 12:45PM **Registration and Lunch**
- Masters of Ceremonies:**  
Ryo Ohira, Managing Director and Head of East Asia, Neuberger Berman East Asia  
Arata Fujinami, Vice President, Neuberger Berman
- 12:45PM – 1:15PM **Opening Remarks**  
Paul Britton, Chief Executive Officer, Capstone Investment Advisors
- 1:15PM – 2:00PM **Panel 1: Overview of Derivative Markets in 2017 and Volatility Expectations for 2018**  
Panelists:  
Will Bartlett, Chief Executive Officer, Parallax Volatility Advisers  
Dr. Tadashi Kikugawa, Managing Director, Head of Quantitative Index Strategies, Nomura Securities Co.  
J. David Rogers, Chief Executive Officer, JD Capital Management  
Pierre de Saab, Partner and Head of Asset Management, Dominicé & Co.  
  
Moderator: Sean Ward, Managing Director and Founding Partner, Dyal Capital Partners
- 2:00PM – 2:45PM **Coffee Break**
- 2:45PM – 3:30PM **Panel 2: The Best Hedges for Institutional Investors Right Now**  
Panelists:  
Deepak Gulati, Chief Investment Officer, Argentière Capital  
Rob Printz, Principal, III Capital Management  
Chris Rodarte, Portfolio Manager, Pine River Capital Management  
Dan Stone, Co-Founder and Portfolio Manager, Ionic Capital Management  
  
Moderator: Takashi Ikushima, Managing Director, Neuberger Berman East Asia
- 3:30PM – 4:15PM **Panel 3: The Future for Quantitative and Systematic Strategies**  
Panelists:  
Paul Britton, Chief Executive Officer, Capstone Investment Advisors  
David Munro, Managing Director, Graticule Asset Management Asia  
Steve Shepherd, Managing Director, Head of Asia Pacific, Capital Fund Management  
Makoto Yamada, Managing Director, Global Head of Equity Trading, Nikko SMBC  
  
Moderator: Tatsuo Ichikawa, Managing Director, Head of Quant Team, Japan Post Bank
- 4:15PM – 5:00PM **Keynote Speaker:** Tokihiko Shimizu, Managing Director, Head of Private Markets Investment Japan Post Bank Co., Ltd.
- 5:00 – 6:30PM **Cocktail Reception**