Global Volatility Summit Tokyo Tuesday, November 7, 2018 Mandarin Oriental Hotel, Tokyo



12:00PM – 1:00PM Registration and Lunch

Masters of Ceremonies:

Ryo Ohira, Managing Director, Head of East Asia, Neuberger Berman East Asia

1:15PM – 1:30PM Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

1:30PM – 2:30PM Panel 1: Review of Current Volatility Environment and Expectations for 2019

Panelists:

Will Bartlett, Chief Executive Officer, Parallax Volatility Advisers Tobias Hekster, Co-Chief Investment Officer, True Partner Kenichi Ota, Chief Investment Officer, Mitsui & Co., Pension

Pierre de Saab, Partner & Head of Investment Team, Dominicé & Co.

Nicolas Vanhoutteghem, Senior Volatility Portfolio Manager, Argentière Capital

Moderator: Sharon Ang, Managing Director, Head of Asia Pacific, Choe Global Markets

2:30PM – 2:50PM Coffee Break

2:50PM – 3:50PM Panel 2: Best Trade Ideas and Hedges

Panelists:

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

Jason Lui, Head of Equity & Derivative Strategy, Global Markets APAC, BNP Paribas

Daniel Stone, Principal & Portfolio Manager, Ionic Capital Management Michele Toscani, Co-Founder & Co-Chief Investment Officer, TPRV Capital

Naohide Une, Senior Managing Director, Head of Strategic Investment Department,

Japan Post Bank

Moderator: Ryoma Sugihara, Head of Equity Flow Sales, Director, Société Générale

Securities Japan, Ltd.

3:50PM – 4:10PM Coffee Break

4:10PM – 5:10PM Panel 3: Systematic Strategies: What's Worked and What Hasn't in the Current Market

Environment? Performance Expectations for the Future

Panelists:

Shane Carroll, APAC Equity Derivatives Strategist, UBS

Kazuaki Kojima, Director of Hedge Fund Investments, Pension Fund Association

Alan Marantz, Principal, FORT

Steve Shepherd, Managing Director, Head of Asia Pacific, Capital Fund Management Kyo Yamamoto, Head of Quantitative Research & Strategy, GCI Asset Management

Moderator: Sean Ward, Managing Director & Founding Partner, Dyal Capital Partners

5:10 – 6:30PM Cocktail Reception