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MARCH 14, 2018 PIER 60, CHELSEA PIERS NEW YORK CITY

# Morning Master of Ceremonies TALBOT STARK

Global Head of Institutional Sales,
BNP Paribas

# 8:00AM - 8:45AM GET YOUR TICKETS:

**Registration and Breakfast** 

8:45AM - 9:15AM

# THE CARNIVAL IS IN TOWN!

Opening Remarks
PAUL BRITTON

Chief Executive Officer, Capstone Investment Advisors 9:15AM - 10:15AM

## FORTUNE TELLER—

TAROT CARDS READ:
WHAT WILL 2018 BRING TO THE MARKETS?

**Volatility Hedge Fund Manager Panelists:** 

#### SARAH DAHAN

Partner and Portfolio Manager, BlueMountain Capital Management

#### TOBIAS HEKSTER

Co-Chief Investment Officer, True Partner Capital

#### CHRIS RODARTE

Portfolio Manager, Pine River Capital Management

#### PIERRE DE SAAB

Partner, Head of Asset Management, Dominicé & Co.

#### J. DAVID ROGERS

Chief Executive Officer, JD Capital Management

#### Moderator

#### **CHRIS MOORE**

Chief Investment Officer, Summit Strategies Group

#### 10:15AM - 11:00AM

### DART GAME:

### WHO WILL TARGET THE BEST TRADE IDEA?

### Volatility Hedge Fund Manager Panelists:

#### RISH BHANDARI

Senior Portfolio Manager, Capstone Investment Advisors

#### **DEEP KUMAR**

Principal and Portfolio Manager, III Capital Management

#### MARC-ANDRÉ SOUBLIÈRE

SVP of Fixed Income and Derivatives, Air Canada Pension Fund

#### DAN STONE

Co-Founder and Portfolio Manager, Ionic Capital Management

#### **Moderator**

#### ANDREW SCOTT

Managing Director, Head of Flow Strategy & Solutions, Financial Engineering, SG CIB

11:00AM - 11:30AM COFFEE BREAK AND MANAGER BUNGALOW SESSIONS

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# CAROUSEL OF STRATEGIES:

DISCUSS HOW VOLATILITY
IMPACTS MACRO AND
QUANT INVESTING AND
THE RISKS INVOLVED

#### Macro and Quant Hedge Fund Manager and Institutional Investor Panelists:

#### RAFAEL ANDREATA

Associate Director — Absolute Return, Kaust Investment Management Company

#### **NICK GRANGER**

Chief Investment Officer, Man AHL

#### **JONATHAN LAVY**

Director of Investments, The American Red Cross

#### KATHERINE MOLNAR

Chief Investment Officer, Fairfax County Police Officers Retirement System

#### **GERLOF DE VRLJ**

Managing Partner, Capstone Investment Advisors Netherlands

#### **Moderator**

#### **ALEX DA COSTA**

Managing Director—Hedge Fund Advisory,
Pavilion Alternatives Group

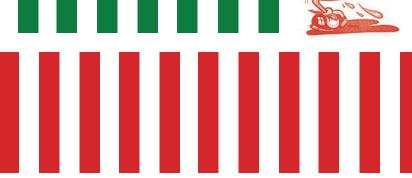




# Afternoon Master of Ceremonies MEGAN MORGAN

Head of Equity and Index Sales,





1:15PM - 2:15PM

### TILT-A-WHIRL:

WHERE TO SOURCE THE MOST INTERESTING LONG VOLATILITY AND TAIL HEDGE STRATEGIES AND IDEAS

#### **Hedge Fund Manager Panelists:**

#### WILL BARTLETT

Chief Executive Officer, Parallax Volatility Advisers

#### CHRISTOPHER COLE

Founder and CIO,

Artemis Capital Management LP

#### DEEPAK GULATI

Chief Investment Officer, Argentière Capital

#### RICHARD (JERRY) HAWORTH

Principal, CEO, CIO, Co-Founder, 36 South Capital Advisors

#### ANGEL SERRAT

Partner & Chief Strategist, Capula Investment Management

#### **Moderator**

#### **MANDY XU**

Chief Equity Derivatives Strategist, Credit Suisse 2:15PM - 3:00PM

### KEYNOTE SPEAKER: AN AFTERNOON DISCUSSION WITH LANCE ARMSTRONG

Moderated by RYAN HOLIDAY



3:00PM - 3:30PM \\
COFFEE BREAK \\
AND \\
MANAGER BUNGALOW \\
SESSIONS

3:30PM - 4:45PM

# STRONGMAN AT THE

A THINK TANK INVOLVING THREE OF THE STRONGEST MINDS TO DISCUSS MARKETS, US POLITICS, AND EAST ASIA

#### RYAN HASS

David M. Rubenstein Fellow—Foreign Policy, Center for East Asia Policy Studies, John L. Thornton China Center

#### DR. MARKO KOLANOVIC

Global Head of Macro Quantitative and Derivatives Strategy and Senior Analyst, JP Morgan Chase & Co, Research Division

#### DEMETRI SEVASTOPULO

Washington Bureau Chief, Financial Times

1-45DM \_ 5-45DN

KEYNOTE SPEAKER: UNDERWATER ASTONISHMENTS WITH DAVID GALLO 5:45PM

# YOU'VE EARNED A SNOW CONE! COCKTAIL RECEPTION

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