

GLOBAL VOLATILITY SUMMIT IS SPONSORED BY THE FOLLOWING



The 9th Annual Global
Volatility
SUMMIT

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
Sponsored by **OPTIVER**



MORE

11:30AM – 12:15PM
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 VRIJ
Managing Partner, Capstone Investment Advisors Netherlands
Moderator
ALEX DA COSTA
Managing Director—Hedge Fund Advisory, Pavilion Alternatives Group



12:15PM – 1:15PM
HAVE LUNCH UNDER THE BIG TOP



Afternoon Master of Ceremonies
MEGAN MORGAN
Head of Equity and Index Sales, Eurex



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, Argentièrre 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 CARNIVAL:
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

4:45PM – 5:45PM
KEYNOTE SPEAKER:
UNDERWATER ASTONISHMENTS WITH DAVID GALLO

5:45PM
YOU'VE EARNED A SNOW CONE!
COCKTAIL RECEPTION
Sponsored by **DYAL CAPITAL PARTNERS**