PIER SIXTY AT CHELSEA PIERS

NEW YORK CITY

IS OPEN!

REGISTRATION AND BREAKFAST

SPONSORED BY CONCISE

OPENING REMARKS

PAUL BRITTON

CEO, Capstone Investment Advisors





GET THEM WHILE THEY'RE HOT:

2016 MOST VOLATILE ASSET CLASSES AND CATALYSTS FOR **FUTURE VOLATILITY**

PARTICIPANTS

JEAN-FRANCOIS BACMANN

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

MORNING MASTER OF CEREMONIES

TALBOT STARK, Global Head of Institutional Sales, BNP Paribas

FROM SUPERMARKET

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



SPONSORED BY OPTIVER

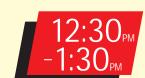
KEYNOTE SPEAKER

A Morning

BARNEY FRANK

Former U.S. Congressman and Chairman.

House **Financial** Services Committee



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



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 OBAZEE

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 McCONNON

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 Survivon: A Tribute to Courage, Honor and Patriotism



PLEASE RETURN SHOPPING CARTS:

NETWORKING COCKTAIL HOUR

SPONSORED BY DYAL CAPITAL PARTNERS

TIME FOR COCKTAILS

