

2:45PM – 3:30PM

*Giants of the Great Deep:
Consultants discuss
the remaining alpha in the markets*

Participants

Allen Cheng

Associate Partner Hedge Fund Research, Aon Hewitt

Adam Duncan

Head of Portfolio Modeling and
Quantitative Research, Cambridge Associates

Sean McChesney

Vice President, Hedged Strategies,
Fund Evaluation Group

Chris Moore

Chief Investment Officer, Summit Strategies Group

Moderator

Laurent Partouche

Vice President, Buy Side Business Development,
Equity & Index Derivatives, Eurex

3:30PM – 4:00PM

Coffee Break and Manager Bungalow Sessions

4:00PM – 4:45PM

*Volatility Mammoths:
Large users of derivatives and volatility in the
pension, insurance, and
foundation community discuss market views*

Participants

Buck Betten

Director of Asset Allocation and
Quantitative Strategies, MacArthur Foundation

Adam Levine

Chief Strategist, Texas Treasury Safekeeping
Trust Company

Hiren Parikh

Research Head, Risk & Return Group,
Allstate Investments

Marc-André Soublière

Vice-President Fixed Income and Derivatives,
Air Canada Pension Investments

Moderator

Stewart Warther

U.S. Equity & Derivative Strategist,
BNP Paribas

4:45PM – 5:45PM

KEYNOTE ADDRESS

The Science of Happiness

DANIEL GILBERT

5:45PM

A Visit to the Gift Shop: Cocktail Hour

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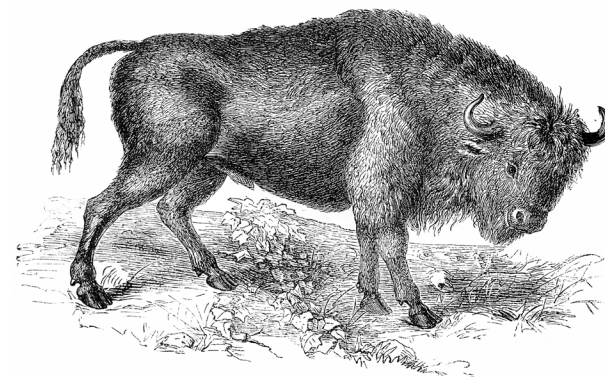
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MUSEUM ^{OF} NATURAL VOLATILITY

**EIGHTH ANNUAL
GLOBAL VOLATILITY SUMMIT
PIER SIXTY AT CHELSEA PIERS
NEW YORK CITY**

EXHIBITIONS GUIDE



Master of Ceremonies
Talbot Stark
Global Head of Institutional Sales
BNP Paribas

8:00AM – 9:00AM

About the Exhibit: Registration and Breakfast

Sponsored by Macro Risk Advisors

9:00AM – 9:30AM

Opening Remarks from the Curator

Paul Britton
Chief Executive Officer,
Capstone Investment Advisors

9:30AM – 10:30AM

*Evolution of Volatility:
Managers will review volatility in 2016
and the outlook for 2017*

Participants

Pierre de Saab
Partner, Head of Asset Management
Dominicé & Co.

Tobias Hekster
Co-CIO, True Partner Advisor

Deep Kumar
Principal & Portfolio Manager,
III Capital Management

Chris Rodarte
Portfolio Manager,
Pine River Capital Management

Derek Smith
Co-CIO, BlueMountain Capital Management

Moderator

Mandy Xu
US Equity Derivatives Strategist, Credit Suisse

10:30AM – 11:15AM

*Climate Change:
How will quantitative and CTA strategies
navigate through choppy and
uncertain markets?*

Participants

Nick Granger
Portfolio Manager, Co-Head of Research
& Deputy CIO, Man AHL

Sanjiv Kumar
Co-Founder and Co-Portfolio Manager, FORT

Roy G. Niederhoffer
Founder & President,
R.G. Niederhoffer Capital Management

Edward Tricker
Managing Director,
Head of Research & Development,
Graham Capital Management

Moderator

Jim Meisner
Managing Director and Head of Fixed Income,
Commonfund

11:15AM – 11:45AM

Coffee Break and Manager Bungalow Sessions

Sponsored by Optiver

11:45AM – 12:45PM

KEYNOTE ADDRESS

Politics in America

ARIANNA HUFFINGTON

12:45PM – 1:45PM

*Hunters and Gatherers:
Interactive Exhibit*

Lunch

1:45PM – 2:45PM

*Around the World in Eight Minutes:
Managers will present
best trade ideas and interesting market
observations in eight minutes*

Participants

William Bartlett
Managing Member & CEO,
Parallax Volatility Advisers, L.P.

Rish Bhandari
Managing Director, Senior Portfolio Manager,
Capstone Investment Advisors

Deepak Gulati
Chief Investment Officer, Argentièrre Capital

Angel Serrat
Partner & Chief Strategist,
Capula Investment Management

Daniel Stone
Co-Founder and Portfolio Manager
Ionic Capital Management

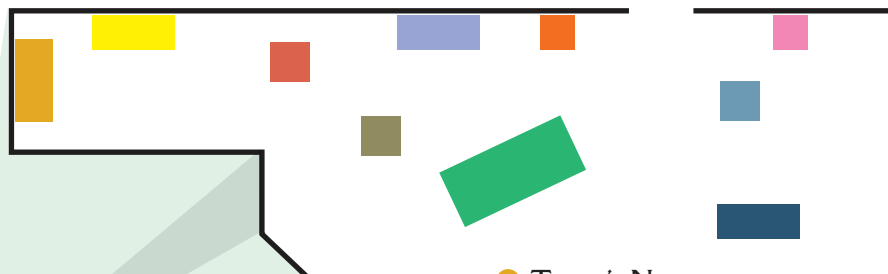
Greg Tournant
Chief Investment Officer, Structured Products
Allianz Global Investors

Moderator

Thomas Droumenq, Head of Sales, Global Markets
for the Americas, Société Générale

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**TOUR THE
EXHIBITIONS!**



- Trump's Nest
- Endangered Trading Jackets
- Brexit Beetle
- Extinct Currency Butterflies
- Trapped in Amber
- Extinct Trade Deal Fossils
- Small Business Predators
- Oil Botanicals
- Prop Deskasaurus
- Financial Fossils