

GLOBAL VOLATILITY SUMMIT AGENDA

PIER SIXTY AT CHELSEA PIERS - NEW YORK CITY

Master of Ceremonies

Megan Morgan
*Global Head of Equity and Index Sales,
 Eurex*

**7:45 AM – 8:30 AM
 Registration and Breakfast**

8:30 AM – 8:45 AM Opening Remarks
 Paul Britton
*Chief Executive Officer,
 Capstone Investment Advisors*

**8:45 AM – 9:45 AM
 The 2019 Volatility Forecast:
 Review of the 2018 Volatility Highlights and
 Predictions for This Year**

PANELISTS
 Benjamin Clerget
*Managing Partner and
 Chief Investment Officer of the BTG Pactual
 Global Derivatives Opportunities Fund,
 BTG Pactual*

Tobias Hekster
*Co-Chief Investment Officer,
 True Partner Capital*

Chris Rodarte
*Portfolio Manager,
 Pine River Capital Management*

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

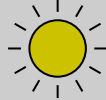
MODERATOR
 Dr. Apostolos Katsaris
*Head of Dynamic Beta and Senior Analyst
 for Volatility Arbitrage,
 Tail Risk and Stat Arb Hedge Funds,
 Albourne Partners*

Today
 Severe Storms



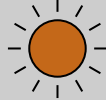
28° 14°
 FEELS: **24°**
 CHANCE PRECIP: 30%
 WIND: SSE 12-18 mph
 HUMIDITY: Low

Thursday
 Sunny



84° 65°
 FEELS: **85°**
 P: 20%
 W: WNW 8-12 mph
 H: High

Friday
 Heat wave



103° 98°
 FEELS: **102°**
 P: 0%
 W: NW 1-2 mph
 H: Low

Saturday
 Heavy rain



68° 34°
 FEELS: **54°**
 P: 100%
 W: NW 6-12 mph
 H: High

Sunday
 Fog



52° 44°
 FEELS: **50°**
 P: 40%
 W: NNW 4-8 mph
 H: Moderate

Monday
 Partly cloudy



78° 54°
 FEELS: **68°**
 P: 10%
 W: SW 4-6 mph
 H: Low

**9:45 AM – 10:45 AM
 Pockets of Sunshine: Best Trade Ideas
 & Interesting Hedges**

PANELISTS
 Jason Goldberg
*Senior Portfolio Manager,
 Capstone Investment Advisors*
 Deep Kumar
*Principal and Portfolio Manager,
 III Capital Management*
 Zem Sternberg
*Founder and Chief Executive Officer,
 Lake Hill Capital Management*

Daniel Stone
*Principal and Portfolio Manager,
 Ionic Capital Management*

Nick VanMeter
Partner and Portfolio Manager, TPRV Capital

MODERATOR
 Nathalie Texier-Guillot
*Head of Institutional Equity Sales, Americas,
 BNP Paribas*

**10:45 AM – 11:15 AM
 Coffee Break and Manager Bungalow Sessions
 Sponsored by Tradeweb**

**11:15 AM – 12:15 PM
 Weathering the Storm:
 Institutional Investors in Search of
 Non-Correlated Returns and
 Ways to Hedge an Investor's Portfolio**

PANELISTS
 Nicolas Dang
*Manager, Absolute Return,
 CN Investment Division*
 Jason Josephiac
*Associate Director and
 Senior Investment Analyst,
 United Technologies' Pension Plan*

Ross Kasarda
*Director of Risk Management
 and Risk Based Investment Strategies,
 Virginia Retirement System*

Peter Lee
*Investment Manager,
 YMCA Retirement Fund*

MODERATOR
 Mike Edleson
Chief Risk Officer, University of Chicago

**12:15 PM – 1:15 PM
 Breath of Fresh Air: Lunch**

**1:15 PM – 2:15 PM
 Tornado Warning!
 All Advised to Take Shelter: A Discussion
 Around Tail Hedging**

PANELISTS
 Will Bartlett
*Chief Executive Officer,
 Parallax Volatility Advisers*

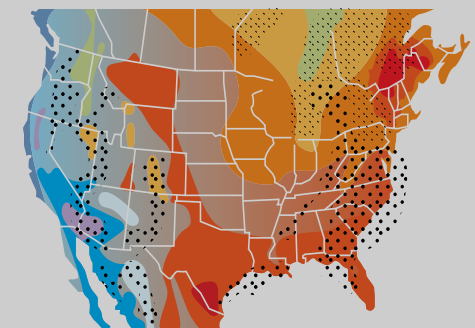
Ari Bergmann
*Managing Principal and Chief Investment
 Officer, Penso Advisors*

Christopher Cole
*Founder and Chief Investment Officer,
 Artemis Capital Management*

Christopher Finch
*Head of Equities,
 Capula Investment Management*

Jerry Haworth
Co-Founder, 36 South Capital Advisors

MODERATOR
 Andrew Scott
*Head of Flow Strategy & Solutions,
 Societe Generale*



National Forecast

2:15 PM – 3:00 PM Keynote Speaker
The Triumph of Human Physical and Mental Strength

Alex Honnold, Professional Rock Climber featured in the 2019 Oscar-winning documentary, *Free Solo*



3:00 PM – 3:30 PM
Coffee Break and Manager Bungalow Sessions

3:30PM – 4:15PM
Systematic Strategies Doppler Radar

PANELISTS
 Rishabh Bhandari
Senior Portfolio Manager, Capstone Investment Advisors
 Peter van Dooijeweert
Head of Institutional Hedging, Man Solutions
 Xinyu Hong
Managing Director, GCI Asset Management
 David Munro
Managing Director, Graticule Asset Management Asia

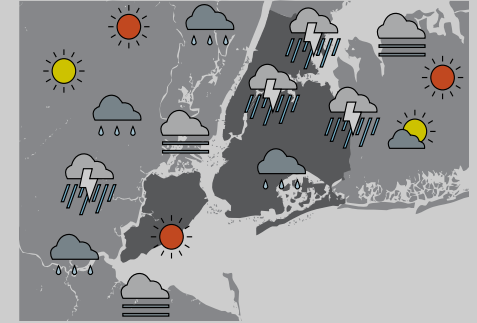
MODERATOR
 Ann Mathews
Managing Director, Goldman Sachs

4:15PM – 5:15PM
Stampede of Storms: Three High-Profile Political Experts from Washington DC Discuss US Politics

Douglas Heye
CNN Political Commentator and Contributor to The Wall Street Journal
 Jason Miller
Managing Director, Teneo Strategy
 Demetri Sevastopulo
Washington Bureau Chief, Financial Times

MODERATOR
 Eric Render
Senior Vice President of Neuberger Berman, Dyal Capital Partners

5:15PM Defrost with a Cocktail!
 Sponsored by Dyal Capital Partners



Regional Forecast

THANK YOU TO THE SPONSORS OF THE GLOBAL VOLATILITY SUMMIT

