



CAIA Germany and BAI Joint Educational Event

Investing in Volatility: To Generate Returns or to Hedge the Portfolio?

Date: March 31, 2020 (Frankfurt) / April 1, 2020 (Munich)

Location Frankfurt (new location!):

Scandic Hotel Museumsufer
Wilhelm-Leuschner-Straße 34
60329 Frankfurt am Main

Location Munich:

Platzl Hotel München
Sparkassenstraße 10
80331 München

Introduction:

Volatility as an asset class has established itself since the Global Financial Crisis in 2008. The two main ways to use the asset class are either to generate returns or to use it as a hedging instrument. Market participants are debating for years about what is the “best” way to utilize it for institutional portfolios. After a decade of experience, we want to look into both application formats and explore, if there is preferred route into volatility investing.

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| 4:00 p.m. | Registration |
| 4:30 p.m. | Welcome Words
<i>Ahmet Peker, CAIA (Frankfurt) / Silvia Writzel, CAIA (Munich)</i>
<i>Annette Olschinka-Rettig, BAI e.V.</i> |
| 4:40 p.m. | How to make use of the asymmetry – volatility as a return generator
<i>Daniel Lucke, FERI Trust</i> |
| 5:00 p.m. | Volatility as an efficient portfolio hedge – where, when and how to position
<i>Christian Kober, Capula Investment Management</i> |
| 5:20 p.m. | Panel discussion: The volatility challenge – Is there an ideal approach?
<i>Panelists: Daniel Lucke & Christian Kober</i>
<i>Moderator: Annette Olschinka-Rettig, (Frankfurt)/ Silvia Writzel, (Munich)</i> |
| 6:00 p.m. | Closing Remarks
<i>Ahmet Peker (Frankfurt) / Silvia Writzel (Munich)</i>
<i>Annette Olschinka-Rettig</i> |

followed by Networking Drinks

Our sponsors:





Registration/Questions:

The event is open free of charge to BAI and/or CAIA members, institutional end investors (insurance companies, pension funds, pension schemes, foundations, single family offices).

For non-members a participation fee of € 150,- plus VAT or a reduced fee is due. Please make your binding registration online at: www.bvai.de, category Events, CAIA/BAI Events.

Please note that the number of participants is limited.

Important note: This event may include photos that will be published on the BAI and/or CAIA website or in our publications. Participants who do not wish to be photographed are requested to notify the organizers before the start of the event.

Please direct any questions to the BAI office at 0228-96987-0 or events@bvai.de

