

## Everybody's Doing It: Short Volatility Strategies and Shadow Financial Insurers

**Dr. Vineer Bhansali**

*Ph.D., Founder and CIO, LongTail Alpha, LLC*

Understanding volatility-contingent investing strategies is important for every investor. Although institutional investors are certainly familiar with volatility, they might be surprised at how far volatility trading and option selling has come in the last few years

CFA Society India is pleased to invite you to meet and discuss the topic with Dr. Vineer Bhansali from LongTail Alpha, LLC.

### EVENT DETAILS:

**DATE:** Friday, 12<sup>th</sup> April 2019

**TIME:** 7:00 p.m. to 9:00 p.m. (Registration starts from 6:00 pm)

**VENUE:** Sunville Banquets, Worli, Mumbai

### REGISTRATION:

CFA Society India members: **Free**

CFA Charter Pending: **INR 800** (All Incl.)

CFA Currently Registered Candidates: **INR 1000** (All Incl.)

Others: **INR 1500** (All Incl.)

**Register here:** <https://www.explara.com/e/vineerbhansali>

### About the Speaker



Vineer's 25-year investment career started at Citibank, where he founded and managed the Exotic and Hybrid Options Trading Desk. He later joined Salomon Brothers in its Fixed Income Arbitrage Group, followed by the CSFB Proprietary Trading Group. Dr. Bhansali was at PIMCO for 16 years, serving the last eight years as Partner and Head of the Quantitative Portfolios Team, which he founded in 2008. Dr. Bhansali also managed all of PIMCO's analytics from 2000 to 2010. Among other responsibilities, he was the lead Portfolio Manager for all of PIMCO's Tail Risk Management business, PIMCO TRENDS Managed Futures Strategy Fund, the PIMCO Real Retirement and Real Path Funds, and PIMCO's indexed ETFs. He was also co-PM of the PIMCO Global Multi-Asset Fund, PIMCO Global Relative Value Fund and PIMCO Distressed Senior Credit Opportunities Fund. Dr. Bhansali received his Ph.D. in Theoretical Physics from Harvard University in 1992 and M.S. and B.S. degrees in Physics from Caltech in 1987. He has served on the Investment Committee of the American Physical Society, and currently serves on the Investment Committee of the Margaret A. Cargill Philanthropies.