

Eleventh Annual Global Volatility Summit

Virtual Event
September 21 - 23, 2020

Monday, September 21

*(Available on the app,
pre-recorded)*

Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

11:00AM – 12:00PM ET

Panel 1: Volatility Highlights from 2020 and Predictions for 2021

Jerry Haworth, Co-Founder, 36 South Capital Advisors
Tobias Hekster, Co-Chief Investment Officer, True Partner Capital
Pierre de Saab, Partner and Head of Asset Management, Dominicé & Co.
Derek Devens, Senior Portfolio Manager, Neuberger Berman

Moderator

Erin Briggs, Vice President, Goldman Sachs

Tuesday, September 22

9:00AM – 10:00AM ET

Panel 2: Interesting Trade Ideas and Hedges

Jason Goldberg, Senior Portfolio Manager, Capstone Investment Advisors
Yann Le Her, Partner and Senior Portfolio Manager, LFIS
Deep Kumar, Principal and Portfolio Manager, III Capital Management
Alexis Maubourguet, Lead Portfolio Manager, Lombard Odier Asset Management

Moderator

Tim McCourt, Managing Director and Global Head of Equity Products and Alternative Investments, CME Group

11:00AM – 12:00PM ET

Panel 3: Discuss Potential Catalysts for Market Moves in 2021

Will Bartlett, Chief Executive Officer, Parallax Volatility Advisors
Ari Bergmann, Managing Principal, Chief Investment Officer, Penso Advisors
Christian Kober, Derivatives Strategist, Capula Investment Management
Daniel Stone, Principal and Portfolio Manager, Ionic Capital Management

Moderator

Eric Render, Senior Vice President and Member of the Dyal Capital Partners Business Services Platform, Neuberger Berman

1:00PM – 2:00PM ET

Keynote Speaker: Demetri Sevastopulo, Washington Bureau Chief, Financial Times

United States Presidential Election and United States/China Relations

Wednesday, September 23

9:00AM – 10:00AM ET

Panel 4: Investor Panel – How Institutional Investors assess the risk of their portfolios and approach to hedging and uncorrelated strategies

Nicolas Dang, Manager, Absolute Return, CN Investment Division

Jason Josephiac, Associate Director and Senior Investment Analyst, Raytheon Technologies

Mohamed Farid, Principal Portfolio Manager, World Bank Pension Fund

Greg Hines, Investment Officer, Virginia Retirement System

Moderator

Michael Ide, Hedge Fund Investment Due Diligence Analyst, Albourne Partners

11:00AM – 12:00PM ET

Panel 5 - Landscape and Impact of Systematic Strategies

Rishabh Bhandari, Senior Portfolio Manager, Capstone Investment Advisors

Leda Braga, Founder and CEO, Systematica Investments Limited

Peter van Dooijeweert, Managing Director, Man Solutions

Pav Sethi, Founder & Chief Investment Officer, Gladius Capital Management

Moderator

Manvir Nijhar, Co-Head of Equities & Equity Derivatives, UK, Societe Generale