GLOBAL VOLATILITY SUMMIT

SEPTEMBER 21 – 23, 2021

12TH ANNUAL GLOBAL VOLATILITY SUMMIT

VIRTUAL EVENT

Tuesday, September 21

Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

9:00AM – 10:00AM ET

Panel 1: What is Going on in the Volatility Space? What are your expectations for the rest of 2021 and beyond?

Rishabh Bhandari, Senior Portfolio Manager, Capstone Investment Advisors

Derek Devens, Managing Director and Senior Portfolio Manager, Neuberger Berman

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

Edouard Laurent-Bellue, Deputy Chief Investment Officer, LFIS

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

Moderator

Erin Briggs, Vice President, Equity Derivatives Sales, Goldman Sachs

10:00AM – 11:00AM ET

Covid and Climate Change: What is the range of outcomes from here and what are the probabilities?

Professor Liam Smeeth, Director of the London School of Hygiene and Tropical Medicine

Professor Alan Dangour, Director of the Centre for Climate Change and Planetary Health, London School of Hygiene and Tropical Medicine

Moderator

Jonathan Sorrell, President, Capstone Investment Advisors

Wednesday, September 22

9:00AM – 10:00AM ET

Panel 2: Interesting Trade Ideas and Market Observations

Will Bartlett, Chief Executive Officer, Parallax Volatility Advisers

Peter van Dooijeweert, Head of Institutional Hedging, Man Solutions

Deep Kumar, Co-CIO and Portfolio Manager, III Capital Management

Alexis Maubourguet, Lead Portfolio Manager, Lombard Odier Asset Management

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

Moderator

Eric Render, Managing Director of Blue Owl and member of the Dyal Business Services Platform

11:00AM – 12:00PM ET

Panel 3: In Search of Diversifying Strategies

Anca Dimitriu, Partner, Strategy Analyst – Quant, Albourne Partners

Chloe Duanshi, Head of Quantitative Research & Portfolio Construction, Rockefeller Capital Management

Dulari Pancholi, Director of Credit and Multi Asset, NEPC

Pascale Venne, Investment Officer, CN Investment Division

Moderator

Sandrine Ungari, Head of Cross Asset Quantitative Research, Societe Generale

Thursday, September 23

9:00AM – 10:00AM ET

Panel 4: What Will Be the Catalyst for the Next Tail Event? Identifying Cheap Hedges in this Current Market Environment

Ari Bergmann, Founder and Managing Principal/CIO, Penso Advisors

Jerry Haworth, Co-Founder, 36 South Capital Advisors

Christian Kober, Derivatives Strategist, Capula Investment Management

Grant Jaffarian, Portfolio Manager, Crabel Capital Management

Daniel Stone, Principal and Portfolio Manager, Ionic Capital Management

Moderator

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

11:00AM – 12:00PM ET

Panel 5: What Keeps Allocators up at Night and Their Views on Hedging

Johnathan Crist, Senior Investment Analyst, Georgia Tech Foundation

Carl Lantz, Senior Portfolio Manager, Pennsylvania Public School Employees' Retirement System (PSERS)

Meisan Lim, Senior Investment Director for Hedge Funds, Cambridge Associates

Oleg Mogilny, Managing Director, Public Market Alternatives and Factor Investing, Investment Management Corporation of Ontario (IMCO)

David Warn, Chief Risk Officer for the Office of Investments, University of Chicago

Moderator

Randolf Roth, Executive Board Member, Eurex