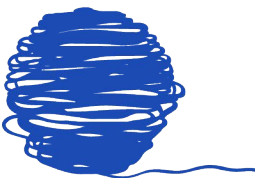


GLOBAL VOLATILITY SUMMIT 2022

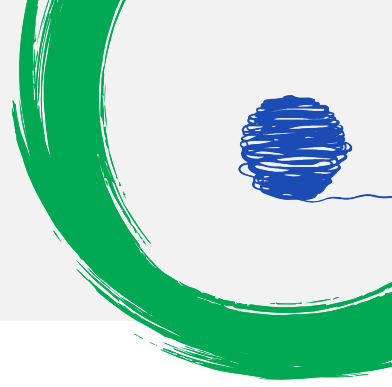


PIER SIXTY
NEW YORK CITY
SEPTEMBER 13, 2022



13TH ANNUAL GLOBAL VOLATILITY SUMMIT

PIER 60, NYC



Tuesday, September 13

7:45AM – 8:30AM ET

Registration and Breakfast

8:30AM – 8:45AM ET

Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

Master of Ceremonies

Kaitlin Meyer, Vice President of Marketing & Sales, MIAX

8:45AM – 9:35AM ET

Panel 1: The Volatility and Derivatives Markets in 2022 and Expectations Going Forward

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

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

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

Pablo E. Calderini, President and Chief Investment Officer, Graham Capital Management

Simon Lepine, Portfolio Manager, Implied Strategies, LFIS

Moderated by

Eric Render, Managing Director, Blue Owl

9:35AM – 10:25AM ET

Panel 2: A Consultant's Viewpoint on Hedging and Diversifying Strategies

George Evans, Senior Vice President, Fixed Income and Volatility Strategy Head, Aksia

Michael Ide, Hedge Fund IDD Analyst, Albourne Partners

Meisan Lim, Managing Director, Hedge Funds Research Group, Cambridge Associates

Jason Josephiac, Senior Vice President and Senior Research Consultant, Meketa Investment Group

John Lake, Partner, Mercer

Moderated by

Michael Pintar, Managing Director and Head of US Flow Strategy & Solutions, Societe Generale

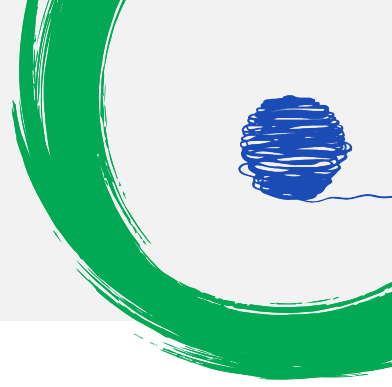
10:25AM – 10:55AM ET

Coffee Break and Manager Bungalow Sessions

Sponsored by Optiver

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10:55AM – 11:45AM ET

Panel 3: Best Trade Ideas

Jason Goldberg, Senior Portfolio Manager, Capstone Investment Advisors

Nick VanMeter, Portfolio Manager, Garda Capital Partners

Deep Kumar, Principal and Co-Chief Investment Officer, III Capital Management

Dmitri Smolansky, Head of Portfolio Management, SECOR Asset Management

Gaurav Tejwani, Partner and Portfolio Manager of Structured Credit and Volatility, Brigade Capital

Moderated by

Jason Hedberg, Global Head of Equity Derivatives Flow Sales, UBS

11:45AM – 12:45PM ET

Keynote Speaker: Fireside Chat with Dom Troulan & Mark Bowden

Dom Troulan, Former UK Special Forces Officer

Mark Bowden, Journalist and Author of 13 books, including “Black Hawk Down”

12:45PM – 1:45PM ET

Lunch

Master of Ceremonies

Kaitlin Meyer, Vice President of Marketing & Sales, MIAx

1:45PM – 2:35PM ET

Panel 4: What Will Be the Catalyst for the Next Tail Event and How to Hedge It

Jerry Haworth, Co-Founder, 36 South Capital Advisors

Daniel Stone, Principal and Portfolio Manager, Ionic Capital Management

Ari Bergmann, Founder and Managing Principal/Chief Investment Officer, Penso Advisors

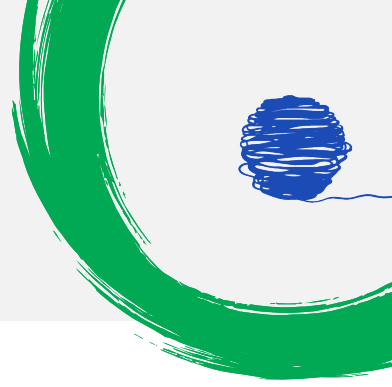
Christian Kober, Derivatives Strategist, Capula Investment Management

Moderated by

Matt McFarland, Vice President of Business Development, MIAx

13TH ANNUAL GLOBAL VOLATILITY SUMMIT

PIER 60, NYC



2:35PM – 3:25PM ET

Panel 5: What Keeps Allocators up at Night and Their Current Views on Portfolio Construction

Leslie Lenzo, Chief Investment Officer, Advocate Aurora Health

Kalina Berova, Portfolio Manager, British Columbia Investment Management Corporation (BCI)

Angelique Sellers, Managing Director, Investments, The Pennsylvania State University

Sandy Poiré, Senior Investment Officer, CN Investment Division

Moderated by

Tim McCourt, Senior Managing Director and Global Head of Equity & FX Products, CME Group

3:25PM – 3:55PM ET

Coffee Break and Manager Bungalow Sessions

Sponsored by Quantitative Brokers

3:55PM – 4:55PM ET

Keynote Speaker

General James Mattis, Former Secretary of Defense

4:55PM – 5:45PM ET

Panel 6: A Manager's Approach to Investing and Risk Management in Different Volatility and Market Environments

Will Bartlett, Chief Executive Officer, Parallax Volatility Advisers

Ryan McRandal, Co-Head of Systematic and Volatility Strategies, One River Asset Management

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

Gerlof De Vrij, Senior Portfolio Manager, Capstone Investment Advisors

Moderated by

Erin Briggs, Managing Director, Equity Derivatives Sales, Goldman Sachs

5:45PM ET

Cocktails

Sponsored by Blue Owl