

# GLOBAL VOLATILITY SUMMIT 2022

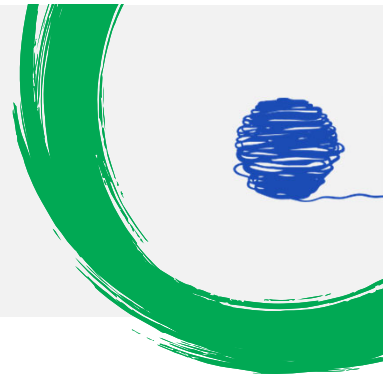


PIER SIXTY  
NEW YORK CITY  
SEPTEMBER 13, 2022



# 13<sup>TH</sup> 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 Capital

*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

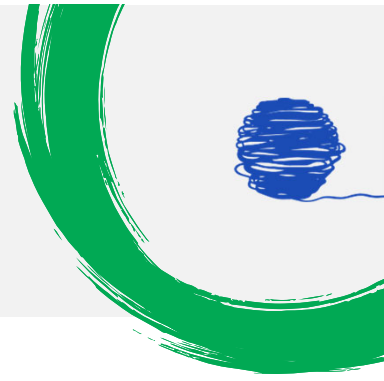
10:25AM – 10:55AM ET

### Coffee Break and Manager Bungalow Sessions

*Sponsored by Optiver*

# 13<sup>TH</sup> ANNUAL GLOBAL VOLATILITY SUMMIT

## PIER 60, NYC



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

Peter van Dooijeweert, Managing Director, Man Solutions

*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

Dan 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

Gaurav Tejwani, Partner and Portfolio Manager, Brigade Capital

*Moderated by*

Matt McFarland, Vice President of Business Development, MIAx

# 13<sup>TH</sup> 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*

**Paul Woolman**, Executive Director, Head of EMEA Equity & Alternative Index 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**, Deputy Chief Investment Officer, One River Asset Management

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

**Gerlof De Vrij**, Senior Portfolio Manager, Capstone Investment Advisers

*Moderated by*

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

5:45PM ET

### Cocktails

*Sponsored by Blue Owl*