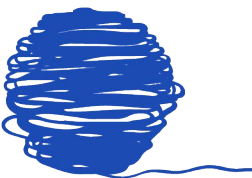


GLOBAL VOLATILITY SUMMIT 2022

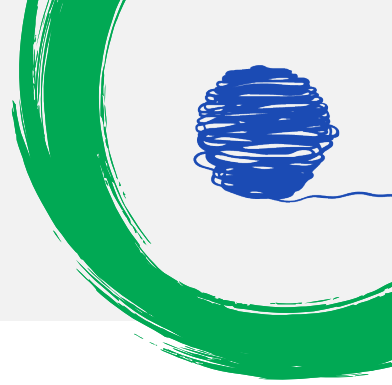


PIER SIXTY
NEW YORK CITY
SEPTEMBER 13, 2022



13TH ANNUAL GLOBAL VOLATILITY SUMMIT

PIER 60, NYC



Tuesday, September 13

7:45AM – 8:15AM ET

Registration and Breakfast

8:15AM – 8:30AM ET

Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

Master of Ceremonies

Kaitlin Meyer, Vice President of Marketing & Sales, MIAX

8:30AM – 9:20AM ET

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

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

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

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

Simon Lepine, Portfolio Manager, Implied Strategies, LFIS Capital

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

Moderated by

Eric Render, Managing Director, Blue Owl

9:20AM – 10:10AM 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

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

John Lake, Partner, Mercer

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

Moderated by

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

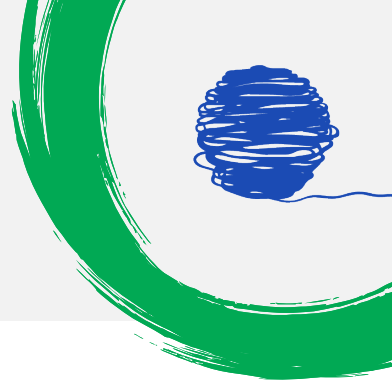
10:10AM – 10:40AM ET

Coffee Break and Manager Bungalow Sessions

Sponsored by Optiver

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10:40AM – 11:30AM ET

Panel 3: Best Trade Ideas

Peter van Dooijeweert, Managing Director, Man Solutions

Jason Goldberg, Senior Portfolio Manager, Capstone Investment Advisors

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

Dmitri Smolansky, Head of Portfolio Management, SECOR Asset Management

Nick VanMeter, Portfolio Manager, Garda Capital Partners

Moderated by

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

11:30AM – 12:30PM 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”

12:30PM – 1:30PM ET

Lunch

Master of Ceremonies

Kaitlin Meyer, Vice President of Marketing & Sales, MIAX

1:30PM – 2:20PM ET

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

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

Jerry Haworth, Co-Founder, 36 South Capital Advisors

Christian Kober, Derivatives Strategist, Capula Investment Management

Dan Stone, Principal and Portfolio Manager, Ionic Capital Management

Gaurav Tejwani, Partner and Portfolio Manager, Brigade Capital

Moderated by

Matt McFarland, Vice President of Business Development, MIAX

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2:20PM – 3:10PM ET

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

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

Leslie Lenzo, Chief Investment Officer, Advocate Aurora Health

Sandy Poiré, Senior Investment Officer, CN Investment Division

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

Moderated by

Paul Woolman, Executive Director, Head of EMEA Equity & Alternative Index Products, CME Group

3:10PM – 3:40PM ET

Coffee Break and Manager Bungalow Sessions

Sponsored by Quantitative Brokers

3:45PM – 4:45PM ET

Keynote Speaker

General James Mattis, Former Secretary of Defense

4:45PM – 5:30PM 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 Advisors

Moderated by

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

5:30PM ET

Cocktails

Sponsored by Blue Owl