

# GLOBAL VOLATILITY SUMMIT

12  
SEPT.  
2023

PIER  
60

CHELSEA PIERS  
NEW YORK  
CITY



7:45AM-8:15AM

REGISTRATION AND BREAKFAST

RINGMASTER: MASTER OF CEREMONIES

Arianne Adams  
SVP, Head of Derivatives and Global Client Services,  
Cboe Global Markets



8:15AM-8:30AM

GRAND ENTRY:  
OPENING REMARKS

Paul Britton  
Chief Executive Officer, Capstone  
Investment Advisors

ALL TIMES  
ARE EASTERN  
TIME

8:30AM-9:20AM

**ASSETS ACROBALANCE:  
WHICH ASSET CLASS WILL BE  
THE MOST VOLATILE OVER THE  
NEXT YEAR, AND WHAT REGION  
WILL PRESENT THE MOST  
OPPORTUNITIES?**

**Pierre de Saab**  
Partner and Head of Asset Management,  
Dominicé & Co – Asset Management  
**Adam Shukovsky**  
Managing Director and Portfolio  
Manager, PIMCO  
**Tobias Hekster**  
Co-Chief Investment Officer,  
True Partner Capital  
**Moderated by: Roger McAvoy**  
MD, Head of Business Development –  
North America  
HKEX (U.S.) LLC

9:20AM-10:10AM

**PORTFOLIO TAMING:  
THE RISKS AND REWARDS OF  
HEDGING STRATEGIES**

**Diego Parrilla**  
Principal, 36 South Capital Advisors  
**Christian Kober**  
Managing Director, Head of Global  
Product Strategy, Capula Investment  
Management  
**Dan Stone**  
Principal and Portfolio Manager, Ionic  
Capital Management  
**Ari Bergmann**  
Founder and Managing Principal/Chief  
Investment Officer, Penso Advisors  
**Moderated by: Jason Hedberg**  
Global Head of Equity Derivatives  
Flow Sales, UBS

WIFI NETWORK: GVS2023  
PASSCODE: GLOBALVOL

**10:10AM-10:40AM  
EXPLORE THE BIG TOP:  
COFFEE BREAK & MANAGER  
BUNGALOW SESSIONS**



**10:40AM-11:30AM  
THE GREAT PERSPECTIVE:  
MACRO VIEWS  
FROM THE BANKS**

**John Marshall**  
Head of Derivatives Research,  
Goldman Sachs

**Marko Kolanovic**  
Chief Global Market Strategist and  
co-Head of Global Research, JP Morgan

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

**Rebecca Cheong**  
Managing Director & Head of Americas  
Equity Derivatives Strategy, UBS

**Moderated by: Mandy Xu**  
Head of Derivatives Market Intelligence,  
Cboe Global Markets



**11:30AM - 12:30PM  
A MIGHTY SHOW OF TALENT:  
KEYNOTE SPEAKER**

**Tim Peake**  
British Astronaut



**12:30PM-1:30PM  
FLAG'S UP:  
LUNCH TIME**



**1:30PM-2:20PM  
TRADE SPINNING:  
BEST TRADE IDEAS**

**Jason Goldberg**  
Senior Portfolio Manager,  
Capstone Investment Advisors

**Lester Coyle**  
Chief Investment Officer,  
III Capital Management

**Will Bartlett**  
Chief Executive Officer,  
Parallax Volatility Advisers

**Dmitri Smolansky**  
Head of Portfolio Management,  
SECOR Asset Management

**Moderated by: Jessica Janowitz**  
Head of Americas Equity Derivative Sales  
and Head of Americas Asset Managers in  
Equities, Goldman Sachs

**2:20PM - 3:10PM  
STRATEGY JUGGLING:  
A CONSULTANT'S VIEWPOINT:  
RISK MITIGATING STRATEGIES**

**George Evans**  
Managing Director, Fixed Income  
and Volatility, Aksia

**Brian Dana**  
Managing Principal/Director of OCIO  
Services/Director of Marketable  
Alternatives, Meketa Investment Group

**John Lake**  
Partner, Mercer

**Victoria Vodolazschi**  
Senior Investment Consultant,  
Towers Watson

**Moderated by: Tom Leake**  
Head of Solutions,  
Capstone Investment Advisors



**3:10PM - 3:40PM  
WALKING THE PLANK:  
COFFEE BREAK AND MANAGER  
BUNGALOW SESSIONS**



**3:45PM-4:45PM  
RING OF FIRE: FIRESIDE CHAT**

**Guy Laliberté**  
Founder of Cirque du Soleil,  
One Drop Foundation and Lune Rouge

**Tony Pasquariello**  
Head of Hedge Fund Coverage for Global  
Banking & Markets, Goldman Sachs



**4:45PM-5:30PM  
TRENDING TEETERBOARD:  
ARE SYSTEMATIC STRATEGIES  
STILL TRENDY?**

**Gerlof de Vrij**  
Senior Portfolio Manager, Capstone  
Investment Advisors

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

**Nick Granger**  
Head of Quantitative Portfolio  
Management, PIMCO

**Harold de Boer**  
Managing Director, Head of R&D,  
Transtrend

**Moderated by: John Holton**  
Assistant Vice President, Wilshire Advisors



**5:30PM  
THE FINAL ACT:  
COCKTAIL RECEPTION**

