

15th Annual Global Volatility Summit

Tuesday, September 17, 2024

8:00 AM – 8:45 AM ET

Breakfast and Registration

8:45 AM – 9:00 AM ET

Opening Remarks

Paul Britton, Chief Executive Officer, Capstone Investment Advisors

9:00 AM – 9:45 AM ET

Panel 1: Best Trade Ideas

Alexis Maubourguet, Chief Investment Officer, ADAPT Investment Managers (AIM)

Dr. Lukas Goetz, Partner, BlueBalance Capital

Gaurav Tejwani, Partner and Portfolio Manager, Brigade Capital Management

Pierre de Saab, Partner and Head of Alternative Investments, Dominicé

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

Moderated by

George Evans, Managing Director, Relative Value Sector Head, Aksia

9:45 AM – 10:30 AM ET

Panel 2: What Keeps Allocators up at Night?

Johnathan Crist, Investments Manager, Georgia Tech Foundation

Angelique Sellers, Managing Director, Investments, Pennsylvania State University

Greg Hines, Senior Investment Officer, Virginia Retirement System

Ivan Zelenko, Chief Investment Officer, World Bank

Moderated by

Marc Pantic, Managing Director, Head of QIS Structuring Americas, BNP Paribas

10:30 AM – 11:00 AM ET

Coffee Break and Manager Bungalow Sessions

11:00 AM – 12:00 PM ET

Keynote Speaker

James Nestor, Science Journalist & Author

12:00PM – 1:15PM ET

Lunch

1:15 PM – 2:00 PM ET

Panel 3: Trend and Systematic Strategies

Razvan Remsing, Director of Investment Solutions, Aspect Capital

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

Tom Bowles, Head of Liquid Alternatives and Portfolio Manager, Man AHL

Marc van Loo, Strategy Specialist, Transtrend

Dori Levanoni, Senior Portfolio Manager, Capstone Investment Advisors

Moderated by

Kathleen Oplinger, Director, Equity Derivatives Sales – Global Markets, Bank of America

2:00 PM – 3:00 PM ET

Panel 4: Market Q&A from the Audience

Dan Stone, Principal and Portfolio Manager, Ionic Capital Management

Will Bartlett, Chief Executive Officer, Parallax Volatility Advisers

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

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

Maxwell Grinacoff, Head of US Equity Derivatives Research, UBS

Moderated by

Michael Ide, Senior Hedge Fund IDD Analyst and Partner, Albourne Partners

3:00 PM – 3:45 PM ET

Keynote Speaker

Demetri Sevastopulo, US-China Correspondent, FT

3:45 PM – 4:15 PM ET

Coffee Break and Manager Bungalow Sessions

4:15 PM – 5:00 PM ET

Panel 5: Risk Mitigating Strategies from an Allocator Perspective

David Stelsel, Director of Public Equity and Absolute Return, Indiana Public Retirement System (INPRS)

Zack Driscoll, Managing Principal/Research Consultant, Meketa Investment Group

Romain Rouillon, Managing Director and Head of Total Fund Completion Portfolio Strategies, OPTrust

Moderated by

Stephan Kessler, Managing Director and Global Head of QIS Research, Morgan Stanley

5:00 PM – 5:45 PM ET

Panel 6: Hedging Panel

Jerry Haworth, CIO and Partner, 36 South Capital

Dr. Deep Kumar, Chief Executive Officer and the Chief Investment Officer, Annapurna Capital Management

Tom Leake, Head of Solutions, Capstone Investment Advisors

Lester Coyle, Chief Investment Officer, III Capital Management

Moderated by

John Marshall, Managing Director and Head of Derivatives Research, Goldman Sachs

5:45 PM – 6:45 PM

Cocktail Reception