

## 15<sup>th</sup> 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

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

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

Moderated by

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

9:45 AM – 10:30 AM ET

### Panel 2: Trend and Systematic Strategies

**Razvan Remsing**, Director of Investment Solutions, Aspect Capital

**Dori Levanoni**, Senior Portfolio Manager, Capstone Investment Advisors

**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

Moderated by

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

**10:30 AM – 11:30 AM ET**

**Keynote Speaker**

**James Nestor**, Science Journalist & Author

**11:30 AM – 12:00 PM ET**

**Coffee Break and Manager Bungalow Sessions**

**12:00PM – 1:00PM ET**

**Lunch**

**1:00 PM – 2:00 PM ET**

**Panel 3: What Keeps Allocators up at Night?**

**Johnathan Crist**, Investments Manager, Georgia Tech Foundation

**Elizabeth Trotta**, Partner, Partners Capital

**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

**2:00 PM – 3:00 PM ET**

**Panel 4: Market Q&A from the Audience**

**Gaurav Tejwani**, Partner and Portfolio Manager, Brigade Capital Management

**Dan Stone**, Principal and Portfolio Manager, Ionic Capital Management

**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**

**Francis Séguin-Godin**, Analyst, Caisse de dépôt et placement du Québec (CDPQ)

**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

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

Moderated by

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

**5:45 PM – 6:45 PM**

**Cocktail Reception**