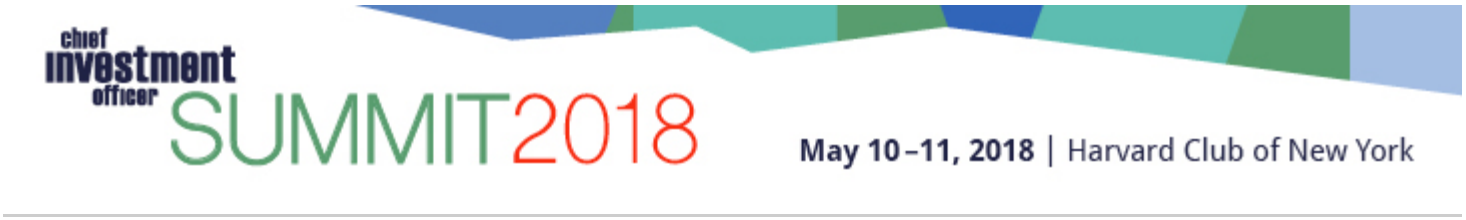

2018 Chief Investment Officer Summit

May 10-11, 2018 | Harvard Club of New York City

Day 1 | Day 2

Print Agenda

Thursday May 10, 2018

8:00 am - 8:50 am	Registration and Breakfast *(Harvard Hall – Grill*

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Sponsorship Information

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	Room)
8:50 am - 9:00 am	Welcome Remarks – Vishesh Kumar, *Editor, Chief Investment Officer*
9:00 am - 9:45 am	The Big Picture: Navigating Nosebleed Valuations and Uncharted Waters Winners and finalists of the CIO Industry Innovation dissect how they are positioning for the uncharted waters now forming in 2018 and unveil the most vitals lessons learned in a year when markets finally emerged from the decade-long shadow of the financial crisis. Moderator: David Holmgren, *CIO*, Hartford HealthCare Panelists: Elizabeth Bourquis, *Head of Group Pension Management*, ABB Group, Zurich, Switzerland Matthew L. Clark, *State Investment Officer*, South Dakota Investment Council Scott Evans, *Deputy Comptroller for Asset Management and CIO*, New York City Pension Funds
9:45 am - 10:20 am	Keynote: Caveat Emptor – The Over Diversification in Active Equities and the Pursuit of Conviction Institutional investors, charged with outperforming a policy benchmark, often allocate to external active managers in order to hit return objectives. The challenge is to do so without over-diversifying the portfolio. At some point, diversification among a set of diversified portfolios may exceed what is prudent, or required by fiduciaries. The temptation may then arise to pay for perceived high conviction, a complex attribute to judge and correlate with

General Information

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	alpha potential and reliability – thus, “caveat emptor”! Olivia Engel, *CIO of Active Quantitative Equities* at State Street Global Advisors, will propose a rational framework for equity investing that seeks to maintain active risk in the pursuit of alpha, while achieving simplification and a reduction in implicit and explicit expenses. Presenter: Olivia Engel is a *Senior Managing Director and CIO* of State Street Active Quantitative Equities.
10:20 am - 10:50 am	Refreshment Break
10:50 am - 11:35 am	Emerging Markets: Tapping Into the Rise of the Rest With compelling relative valuations and ascendant both politically and economically on the world stage, asset owners are increasingly looking for EM to deliver growth. But what are the most innovative ways for investors to harness this generational rise? Moderator: Panelists: Karen Bater, *Senior Fixed Income Investment Specialist*, Aberdeen Standard Craig Barker, *CIO*, University of Arizona Foundation
11:35 am - 12:05 pm	Fireside Chat: New Analytical Frameworks for a New Market Era Companies are fundamentally revamping their priorities as markets emerge from the shadow of the financial crisis. Creating sustainable competitive advantage has replaced protecting the bottom-line at the top of the agenda. But the rules of competition have also changed.

	Investment in innovation and R&D as opposed to traditional capex are critical to thrive, while the competitive landscape for innovation itself has been redrawn with the emergence of major new forces like China. Anik Sen, *Managing Director, Global Head of Equities*, PineBridge Investments will address the new paradigms and categorization frameworks investors need to embrace amid new market realities and competitive dynamics. Moderator: Vishesh Kumar, *Editor, Chief Investment Officer* Speaker: Anik Sen, *Managing Director, Global Head of Equities*, PineBridge Investments
12:05 pm - 1:15 pm	Lunch *(North and Biddle 3rd floor)*
1:15 pm - 2:00 pm	One Year Later: Macro Investing and Political Risk Political risk factors and macro investing were driving factors in a year that raw all risk assets vault to new highs. A year later, what have investors learned about the incoming US administration, and how does that impact portfolio positioning for the year ahead? How will the bold political developments taking place in China, Japan, and France – among others – impact markets? Moderator: Panelists: Charles Van Vleet, Assistant Treasurer, CIO, Textron Sean Crawford, *CIO*, Metropolitan Transportation Authority New York, New York *Voya Investment Management*

2:00 pm - 3:00 pm	Asset Owner Advantage Asset owners often have to deliver for their constituents over a lifetime and have to take decade's long views on asset allocations. But while that responsibility is daunting, the long-term view also offers advantages over other short-term investors provided asset owners can think through their strategies properly. Key among them: whether volatility – often seen as a measure of risk, can instead be a source of opportunity over the long-term, why thinking beyond the quarter or the year is vital in an era of nosebleed valuations, and how proactively communicating these strategies is vital for stewardship over the long-haul. Moderator: Panelists: Brian Gonick, *Co-Chief Investment Officer*, Senvest Management, LLC Jason Klein, *Senior Vice President & Chief Investment Officer, Investment Office*, Memorial Sloan Kettering Cancer Center Paul Benjamin, *Director, Pension Investments*, Alcoa Corp.
3:00 pm - 3:30 pm	Fireside Chat: *Sponsored by J.P. Morgan*
3:30 pm - 4:00 pm	Refreshment Break
4:00 pm - 4:45 pm	Getting ESG Right No longer just a box to check, ESG frameworks are increasingly fundamental to investment decision-making and portfolio positioning. But what are the most innovative ways to navigate thorny issues like problematic divestment,

	measuring ESG impact, and implementing ESG frameworks in an investment team? Moderator: Panelists: Bonnie Saynay, *Global Head of Responsible Investment*, Invesco Matthew Sherwood PH.D., *Senior Manager, Public Markets Investments*, MMBB Financial Services Anthony S. Waskiewicz, *CIO*, Mercy Health
4:45 pm - 5:30 pm	Revisiting Hedge Funds Amid Nosebleed Valuations The hedge fund industry came roaring back over the last year and 2018, garnering strong inflows and with record assets under management. The turnaround followed years of outflows amid complaints of high fees and lackluster performance. Key factors for the renewed interest: nosebleed asset valuations that make downside protection, liquidity and the need for alternative risk premia imperative. How asset owners can select the best strategies to meet their portfolio goals, the innovation required on the part of asset managers, and the most important factors in partnerships in the current market environment. Moderator: Panelists:
5:30 pm - 6:30 pm	Networking Reception *(Cambridge 2nd floor)*

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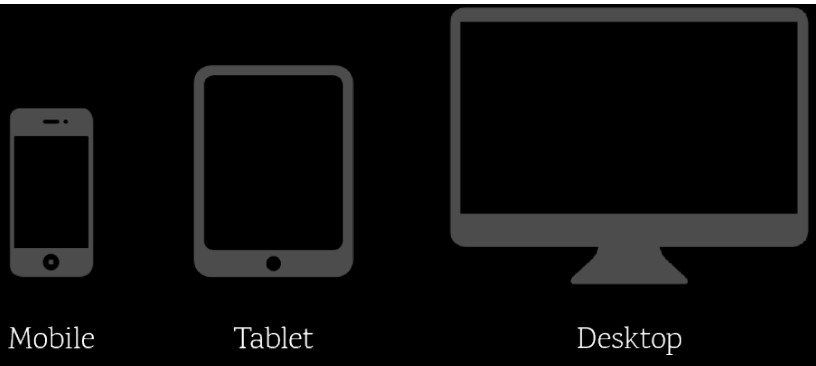

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