

## Chief Investment Officer Conference 2020

Through a mirror darkly: Understanding the new normal

Co-organised with MetLife  
14–15 October  
Virtual

### Agenda (times in CEST)

Conference moderation by *Bob Swarup*, Director, CIO Network, The Geneva Association

#### Wednesday, 14 October

- 10:00–10:05 **Opening remarks**  
*Jad Ariss*, Managing Director, The Geneva Association
- 10:05–10:10 **Welcome**  
*Michel Khalaf*, President & CEO, MetLife
- 10:10–10:20 **Introduction: Through a mirror darkly: Understanding the new normal**  
*Bob Swarup*, Director, CIO Network, The Geneva Association

#### Part I: Macro matters

- 10:20–11:10 **Fireside chat**  
*Ben S. Bernanke*, former Chair, Federal Reserve and Distinguished Fellow in Residence, Brookings Institution
- Interviewer: *David Braun*, Managing Director, PIMCO
- 11:10–11:15 **Break**
- 11:15–12:10 **Till debt us do part**
- *Claudio Borio*, Head of the Monetary and Economic Department, Bank for International Settlements
  - *Howard Marks*, Co-Chairman and Co-Founder, Oaktree Capital
  - *Rick Rieder*, Chief Investment Officer, Global Fixed Income, Blackrock
- Rising leverage, falling yields and the outlook for debt.
- 12:10–12:15 **Summary of day 1**  
*Bob Swarup*, Director, CIO Network, The Geneva Association

Thursday, 15 October

**Part II: A full plate – Managing the insurance portfolio today**

- 10:00–10:05      **Introduction**  
**Bob Swarup**, Director, CIO Network, The Geneva Association
- 10:05–10:45      **The crux of the core – How does one manage core fixed income portfolios today?**
- **Mark Fishman**, Former CEO and CIO, Aesir Credit Management
  - **Russell Busst**, CEO and CIO Europe, Conning
- How does one manage core fixed income portfolios today?
- 10:45–10:50      **Break**
- 10:50–11:30      **Real economy financing – The evolution of the insurance portfolio going forward**
- **Nancy Mueller Handal**, Head of Private Fixed Income and Alternatives, MetLife
  - **Stefan Dunatov**, Executive Vice President, Investment Strategy & Risk, British Columbia Investment Management Corporation
- The evolution of the insurance portfolio going forward.
- 11:30–12:10      **Caveat insurer** (*closed session*)
- An open moderated roundtable discussion amongst attendees to share key challenges, thoughts, ideas and takeaways from the virtual conference.
- 12:10–12:15      **Closing remarks**  
**Bob Swarup**, Director, CIO Network, The Geneva Association