

DB INVESTMENT SUMMIT

Managing Assets and Liabilities After the Apocalypse

PLANSPONSOR

OCTOBER 27-29, 2008

Doral Arrowwood
975 Anderson Hill Rd.
Ryebrook, NY

OCTOBER 27, 2008 MONDAY

12:00 – 1:15

Registration in Foyer

Complimentary Buffet Lunch

1:15 – 1:30

Welcome

Charles Ruffel, CEO, PLANSPONSOR

1:30 – 2:15

Opening Plenary Speaker

Charles E.F. Millard, *Director*, Pension Benefit Guaranty Corporation

2:15 – 3:15

Surviving Crisis: A Historic View

A moderated discussion on core investing principles for institutional investing during parlous times

MODERATOR

Charles Ruffel, CEO, PLANSPONSOR

PANELISTS

Mark Anson, *President*, Nuveen Investments

Laurence R. Smith, *Chairman and Chief Investment Officer*, Third Wave Global Investors

Paul A. E. Cummings, *Managing Director and Head of the Institutional Investments Executive*, Bank of America

3:15 – 3:30

Coffee Break sponsored by *Diversified Investment Advisors*

3:30 – 4:30

Beta is the New Alpha

Will the present market turmoil underline the case for Beta?

MODERATOR

Charles Ruffel, CEO, PLANSPONSOR

PANELISTS

Richard Ballsrud, *Senior Portfolio Manager and Principal*, The Clifton Group

James Barrett, *Managing Director*, Citadel Investment Group

Adam L. Berger, *VP and Head of Portfolio Solution*, AQR Capital Management

4:30 – 5:30

Short Extension Strategies and Their Place in Institutional Portfolios

Understanding the role that 130/30 funds can play in a diversified portfolio

MODERATOR

John Keefe, *Contributing Editor*, PLANSPONSOR

PANELISTS

Arup Datta, *Managing Director*, Numeric Investors LLC

Lee Spelman, *Managing Director, U.S. Equity*, JPMorgan Asset Management

Paul Stocking, *Equity Portfolio Manager*, RiverSource Investments

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OCTOBER 27, 2008 MONDAY *continued*

6:00 – 7:00

Cocktail Party

7:00

Opening Night Dinner sponsored by Bank of America
Wine sponsored by RiverSource Investments

KEYNOTE SPEAKER

Michael W. Peskin, *Managing Director*, Morgan Stanley

After Dinner Cocktails sponsored by Northern Trust

OCTOBER 28, 2008 TUESDAY

7:30 – 9:00

Breakfast sponsored by BNP Paribas (Atrium)

9:00 – 9:15

Opening Remarks

Nevin Adams, *Editor-in-Chief*, PLANSPONSOR and PLANSPONSOR.com

9:20 – 10:20

The Consulting Dynamic *What leading consultants are telling their clients about asset allocation in the post-PPA, post-crash age.*

MODERATOR

Charles Ruffel, *CEO*, PLANSPONSOR

PANELISTS

Julia Bonafede, *Sr. Managing Director*, Wilshire Associates

Steve Case, *Principal*, Mercer Investment Consulting

Richard Charlton, *Chairman & CEO*, NEPC

Robin Pelish, *CEO*, Rocaton Investment Advisors

10:20 – 10:40

Coffee Break sponsored by Diversified Investment Advisors

10:40 – 11:40

When And How Does LDI Make Sense?

More and more plan sponsors are considering LDI—but the actual take-up remains limited. Will this change? How did LDI fare in the summer of 2008?

MODERATOR

John Keefe, *Contributing Editor*, PLANSPONSOR

PANELISTS

Robert McBride, *Vice President*, Diversified Investment Advisors

Juan M. Ocampo, *President & CEO*, Trajectory Asset Management LLC

Antony Osborn-Barker, *Global Head of Pensions*, BNP Paribas

Michael M. Hall, *Director*, Investment Strategy, Russell Investments

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OCTOBER 28, 2008 TUESDAY *continued*

11:45 – 1:30 **Lunch** sponsored by MetLife Retirement

1:30 – 2:20 **Frozen Plan Management**
Managing a frozen pension plan to termination—effective strategies to meet your ongoing obligations

MODERATOR

Nevin Adams, *Editor-in-Chief*, PLANSPONSOR and PLANSPONSOR.com

PANELISTS

Christopher S. Carabell, *Managing Director*, Bank Of America
Caitlin Long, *Managing Director*, Morgan Stanley

2:20 – 3:00 **The Future of Outsourcing**
Plan sponsors now face an array of providers—consultants and investment managers—offering more and more complete investment outsourcing services. Is there a compelling solution to be found?

MODERATOR

Alison Cooke, *Managing Editor*, PLANADVISER

PANELISTS

Hilda Ochoa-Brillembourg, *President & CEO*, Strategic Investment Group
Kathleen Mann, *Senior Managing Director*, State Street Global Advisors
Jennifer Tretheway, *Managing Director*, Northern Trust

3:00 – 4:00 **Making Liabilities Disappear**
From risk management to risk transfer: Are there practical solutions?

MODERATOR

Charles Ruffel, *CEO*, PLANSPONSOR

PANELISTS

Karin Landry, *Managing Partner*, Spring Consulting Group LLC
Cynthia Mallett, *VP*, MetLife

4:00 – 4:15 **Coffee Break** sponsored by Diversified Investment Advisors

4:15 – 5:15 **The Changing Face of Real Estate Investing**

KEYNOTE SPEAKER

Jeffrey Kanne, *Managing Director of Real Estate*, National Electrical Benefit Fund;
President and CEO, National Real Estate Advisors, LLC.

6:00 **Meet in Doral Arrowwood Lobby to board luxury bus for offsite cocktail party and reception**

6:30 – 8:30 **Offsite Cocktail Party and Reception** sponsored by Morgan Stanley

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OCTOBER 29, 2008 WEDNESDAY

8:00 – 9:00 **Breakfast** *Sponsored by Russell Investments (Atrium)*

9:00 **Opening Remarks**
Charles Ruffel, *CEO, PLANSPONSOR*

9:15 – 10:15 **Securities Lending in Uncertain Times**
A playbook for plan sponsors
Richard A. Marin, *CEO, Global Sec Lending Advisors, LLC*

10:15 – 11:15 **FASB/GASB Update**
How will FAS 157 play out on the valuation of your fund? Are your investments transparent enough?

11:15 – 11:30 **Coffee Break** *sponsored by Diversified Investment Advisors*

11:30 – 12:30 **Washington Update**
What is the likely impact of the election and ongoing legislative developments on the defined benefit market?

MODERATOR

Nevin Adams, *Editor-in-Chief, PLANSPONSOR and PLANSPONSOR.com*

PANELISTS

Gary M. Ford, *Attorney, Groom Law Group*

Bridget Hagan, *Senior Director of Government Relations, Nationwide*

Marcia Wagner, *Attorney, The Wagner Law Group*

12:30 **Buffet Closing Lunch** *sponsored by Citadel (Foyer)*
