

# MODERN INVESTMENT THEORY & PRACTICE

## for Retirement Systems

SACRS PUBLIC PENSION INVESTMENT MANAGEMENT PROGRAM 2024

July 14-17, 2024 | UC Berkeley Haas School of Business Executive Education

### AGENDA

Claremont Club & Spa ▶ Skyline A	UC Berkeley Haas School of Business ▶ Simpson Family Suite (Classroom N400), 4th Floor of Chou Hall		
<b>SUNDAY, JULY 14</b> Investing Fundamentals	<b>MONDAY, JULY 15</b> Asset Allocation	<b>TUESDAY, JULY 16</b> Managing Investment Managers	<b>WEDNESDAY, JULY 17</b> Governance & Decision Making
<b>Registration and Breakfast</b> ▶ Lobby Lounge Claremont Club & Spa 7:00am – 8:30am	<b>Breakfast</b> ▶ Lobby Lounge Claremont Club & Spa 7:00am – 8:00am	<b>Breakfast</b> ▶ Lobby Lounge Claremont Club & Spa 7:00am – 8:00am	<b>Breakfast</b> ▶ Lobby Lounge Claremont Club & Spa 7:00am – 8:00am
9:00am ▶ Skyline A <b>Session Held Onsite at Claremont Club &amp; Spa</b>	8:00am <b>Depart Hotel to UC Berkeley</b> Bus leaves at 8:10am	8:00am <b>Depart Hotel to UC Berkeley</b> Bus leaves at 8:10am	8:00am <b>Depart Hotel to UC Berkeley</b> Bus leaves at 8:10am
<b>Pension Fund and Investment Basics</b> Thomas Gilbert, University of Washington 9:00am – 10:30am	<b>Introduction and Program Overview</b> Greg LaBlanc, UC Berkeley, Haas School of Business 9:00am – 10:30am	<b>Should you Still be in Hedge Funds?</b> Rodolfo Martell, Kepos Capital 9:00am – 10:30am	<b>Governance Basics</b> Maytak Chin, Reed Smith 9:00am – 10:30am
10:30am – 11:00am <b>Break</b>	10:30am – 11:00am <b>Break</b>	10:30am – 11:00am <b>Break</b>	10:30am – 11:00am <b>Break</b>
<b>Return, Risk, and Diversification</b> Thomas Gilbert, University of Washington 11:00am – 12:30pm	<b>Actuarial/Actuarial Considerations</b> Thomas Gilbert, University of Washington and Graham Schmidt, Cheiron, Inc. 11:00am – 12:30pm	<b>Private Credit: The Hottest New Asset Class?</b> Brian Spenner and Michael Bowman, ICG 11:00am – 12:00pm	<b>The ESG Controversy</b> Panos Patatoukas, UC Berkeley, Haas School of Business 11:00am – 12:30pm
12:30pm – 1:30pm <b>Lunch</b> ▶ Rockridge ABC	12:30pm – 1:30pm <b>Lunch</b> ▶ Wells Fargo Room	12:30pm – 1:30pm <b>Lunch</b> ▶ Spieker Forum <b>Group Photo ▶ 12:00 PM</b>	12:30pm – 1:30pm <b>Lunch</b> ▶ Wells Fargo Room
<b>Practical Mean-Variance Analysis</b> Thomas Gilbert, University of Washington 1:30pm – 3:00pm	<b>Performance Evaluation</b> Thomas Gilbert, University of Washington 1:30pm – 3:00pm	<b>Private Equity: How to Manage your Portfolio</b> Peter Goodson, UC Berkeley, Haas School of Business 1:30pm – 2:30pm	<b>How GenAI Will Change the World?</b> Greg LaBlanc, UC Berkeley, Haas School of Business 1:30pm – 2:30pm
3:00pm – 3:30pm <b>Break</b>	3:00pm – 3:30pm <b>Break</b>	2:30pm – 2:45pm <b>Break</b>	2:30pm – 2:45pm <b>Break</b>
<b>Asset Classes and Asset Management</b> Thomas Gilbert, University of Washington 3:30pm – 5:00pm	<b>The Macro Environment for Pension Funds</b> Kevin Coldiron, UC Berkeley, Haas School of Business 3:30pm – 5:00pm	<b>Real Estate</b> Brooks Monroe, Invesco Ryan Sweha, Graceada Partner 2:45pm – 3:45pm <b>Break</b> 3:45pm – 4:00pm <b>Infrastructure</b> Biff Ourso, Nuveen Securities, LLC 4:00pm – 5:00pm	<b>Cultivating Empathy in the Workplace</b> Elizabeth Kovats, UC Berkeley, Haas School of Business 2:45pm – 5:00pm
	<b>Bus departs back to hotel at 5:10pm</b>	<b>Bus departs back to hotel at 5:10pm</b>	<b>Bus departs back to hotel at 5:10pm</b>
<b>Reception</b> ▶ Lobby Lounge 5:30pm – 6:30pm	<b>Reception</b> ▶ Lobby Lounge 5:30pm – 6:30pm	<b>Reception</b> ▶ Lobby Lounge 5:30pm – 6:30pm	See you in the Fall! SACRS Annual Fall Conference 2024 November 12-15, 2024