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Pranay Gupta Presentation Luncheon: "Multi-Asset Investing: A Practitioner's Framework"

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Friday, 6 May 2016 at 12:00–14:00 UTC+12
More than a year ago

The Northern Club
19 Princes Street Auckland, Auckland, New Zealand 1010

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Details

Despite the accepted fact that a substantial part of the risk and return of any portfolio comes from asset allocation, we find today that the majority of investment professionals worldwide are focused on security selection. This presentation questions this basic structure of the investment process and investment industry.

- * Who says we have to separate alpha and beta?
- * Are the traditional definitions for risk and risk premium relevant in a multi-asset class world?
- * Do portfolios cater for the "real risks" in their investment processes?
- * Does the whole Emerging Markets demarcation make sense for investing?
- * Why do active Asian managers perform much more poorly compared to developed market managers?
- * Can you distinguish how much of a strategy's performance comes from skill rather than luck?
- * Does having a performance fee for your manager create alignment or misalignment?

Pranay Gupta has 25 years of experience in Europe, UK, US and Asia, managing portfolios in all global liquid asset classes. As Chief Investment Officer for ING Investment Management and Lombard Odier in Asia, Pranay was responsible for overseeing US\$85bn in institutional, retail and insurance assets with over 250 investment professionals across 11 countries.

About CFA Society New Zealand



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