

**AUS1.2 trillion+** in collective funds speaking  
**300+** delegates in the UK in 2005  
**40+** speakers in Sydney in 2006  
**22** major investors speaking  
**12** Australian superannuation funds  
**10** international speakers  
**7+** hours of networking  
**6** interactive discussion sessions  
**5** focussed roundtable discussions  
**3** information-filled days  
**1 event!**



# ASSET ALLOCATION SUMMIT

27 February – 1 March 2006, InterContinental Sydney, Australia


## Organisations presenting at Asset Allocation Summit 2006

- International organisations:**
- Government Pension Investment Fund, Japan
  - ABP Investments, Netherlands
  - Caisse de dépôt et placement du Québec, Canada
  - PGGM Investments, Netherlands
  - Government Pension Fund, Thailand
  - Watson Wyatt Investment Consulting, UK
  - Goldman Sachs, UK
  - New Zealand Superannuation Fund, New Zealand
  - National Provident Fund, New Zealand
- Australian institutional investors:**
- Public Sector and Commonwealth Superannuation Schemes
  - QSuper
  - VicSuper
  - Equip Super
  - CARE Super
  - TWUSUPER
  - Statewide Superannuation Trust
  - MasterSuper
  - Just Super
  - Timber Industry Superannuation Scheme
  - WA Local Government Superannuation Plan
  - Superannuation Plan for Electrical Contractors (Queensland)
  - University of Melbourne
- Asset consultants:**
- Mercer Investment Consulting
  - Russell Investment Group
  - Watson Wyatt
  - Access Economics
  - Frontier Investment Consulting
  - Morningstar
  - Aon Consulting
  - van Eyk Research
  - Atchison Consulting
  - Sovereign Investment Research
  - Rice Walker

# THE BIG INVESTMENT EVENT FOR THE BIG PICTURE

 <b>Noboru Terada</b> Executive Investment Officer Government Pension Investment Fund, Japan	 <b>Jan Straatman</b> Chief Investment Officer – Capital Markets ABP Investments, Netherlands	 <b>Henri-Paul Rousseau</b> President and Chief Executive Officer Caisse de dépôt et placement du Québec, Canada	 <b>Roger Urwin</b> Global Head Investment Consulting Watson Wyatt Investment Consulting UK
 <b>Jaap van Dam</b> Head of Strategic Portfolio Management PGGM Investments, Netherlands	 <b>Visit Tantisuonthorn</b> Secretary General Government Pension Fund, Thailand	 <b>Jim O'Neill</b> Head of Global Economic Research Goldman Sachs, UK	 <b>Pranay Gupta</b> Head of Global Quantitative Strategies – Capital Markets ABP Investments, Netherlands
 <b>André Morony</b> Chief Investment Officer Public Sector and Commonwealth Superannuation Schemes, Australia	 <b>Paul Dyer</b> Chief Investment Officer New Zealand Superannuation Fund, New Zealand	 <b>Paul Bevin</b> General Manager, Investments National Provident Fund, New Zealand	 <b>Sonya Sawtell-Rickso</b> General Manager, Investment Services QSuper, Australia
 <b>Alan Lazarus</b> Executive Manager Investments VicSuper, Australia	 <b>Michael O'Sullivan</b> President Australian Council of Super Investors Deputy Chair CARE Super, Australia	 <b>Robin Burns</b> Chief Executive Officer Equip Super, Australia	 <b>Andrew Killen</b> Chief Investment Officer TWUSUPER, Australia
 <b>Robert Johanson</b> Chairman Investment Management Committee University of Melbourne, Australia	 <b>Frances Magill</b> Chief Executive Officer Statewide Superannuation Trust, Australia	 <b>Alex Bajada</b> Chairman Investment Committee WA Local Government Superannuation Plan, Australia	 <b>Mark Stadden</b> Fund Secretary and Trust Director MasterSuper, Australia

### Masterclass sponsor



**PLUS do not miss out on the separately bookable pre-conference Masterclass on "Portable alpha: fundamentals of the new paradigm" led by Bridgewater Associates, USA**

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**OPTIMAL PORTFOLIO CONSTRUCTION USING ASSET ALLOCATION**

**4:10 Guiding institutional clients in selecting the optimal portfolio**

- Incorporating alternative strategies within traditional strategies
- Choosing the optimal asset location in an international context
- Determining the concerns (financial and non-financial) of institutional investors

**Lawrence Goh**

Head of Investment Management  
Defence Finance Organisation, Singapore

**4:35 Moving aggressively towards alpha: case study in institutional use of alternative**

- Investments, the rationale and the execution
- 75% hedge funds? Moving to an absolute return strategy...
- Building the correct performance benchmark tool
- How hedged are hedge funds — defining risks in the portfolio
- Working principles in building an absolute return strategy
- Using Fund of Funds



**Robert A. Walton**

Vice President for Finance and Business  
The College of Wooster, USA

**5:00 Diversifying your portfolio with other asset class investments**

- Why invest in 'Alternative Alternatives'
- Opportunities for institutional and private investors
- Emerging alternative asset classes



**Brooks Miller**

Managing Partner  
The Dumbarton Group (Family Office), USA

**THE BROAD EXPERIENCE ON CHINA & INDIA'S ASSET ALLOCATION**

**Case Study**

**5:25 The development of the China pension fund**

- Evaluating the National Social Security Fund's overseas investment programme
- Implementation of enterprise annuity pensions and allocation across various asset class
- Understanding the liberalization of insurance company funds
- Overview of the investment fund market in China



**Stuart Leckie**

Chairman  
Stirling Finance, Hong Kong

**Case Study**

**5:50 The Indian perspective of asset allocation within the life insurance and pension funds business**

- How does insurance and pension funds fit into the life time financial planning
- Analyzing on the changing profile of demographics in India and its implication for future needs
- Determining on how asset allocation strategies to respond to life style changes
- Examining the strategic asset allocation for retirement needs and tactical allocation for asset-liability management



**P. Nandagopal**

Chief Executive Officer  
Reliance Life Insurance, India

**6:15 Chairman's closing remarks**

The institutional hunt for alpha

**8:00 Registration**

**Chairman opening address**

**9:00 The cost of alpha**

- Incorporating the cost of alpha as a determinant of selecting external strategies
- Developing an allocation framework for traditional and non-traditional investments
- Find the right mix of alpha and beta as a function of client constraints



**Pranay Gupta**

Head of Quantitative Strategies  
Pearl Capital, United Kingdom

**ASSESSING INVESTORS' NEEDS AND TRENDS**

**9:30 Working through the Superfunds asset allocation**

- Determining if your organisation's asset allocation is reflecting on today's market trends
- How will choice of funds make a difference to setting your funds asset allocation
- Determining how the increased interest in alternative investments has affected asset allocation and commitments
- Reviewing the challenge of setting a best practice investment structure vs what your peer funds are doing



**Mark Sladden**

Fund Secretary  
MasterSuper, Australia

**Investor panel discussion:**

**10.00 Achieving consistently high returns through alternatives: The due diligence, fund selection and construction process**

- Examining what we look for in an investment
- Combining quantitative and qualitative due diligence to beat the industry benchmark
- Knowing when to swap strategies or dump managers
- How to remove volatility out of our trading strategy portfolio

Panelists:

**Lawrence Goh**

Head of Investment Management  
Defence Finance Organisation, Singapore



**Nelson Chen**

Deputy General Manager  
China Taiping Pension, China



**Ramamoorthy Rajagopal**

Head of Investments  
Arab Authority for Agricultural Investment & Development, UAE



**P. Nandagopal**

Chief Executive Officer  
Reliance Life Insurance, India



Moderator:

**Stuart Leckie**

Chairman  
Stirling Finance, Hong Kong

**Panel Discussion**

**10:45 The portfolio management process for HNWI's**

- Identifying the goals and objectives
- Determining the optimal investment mix
- Guiding institutional investors on investment selections
- When do you need to reassess investor's goal and needs?

Panelists:



**Dr Audrey Chin**

Head of Investment Services  
Fortis Private Banking (Asia), Hong Kong



**Wee Yann Han**

Head of Market  
OCBC Bank, Singapore

Moderator: