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Monday, 6 November
Pre-conference masterclass

New Trends in Institutional
Asset Allocation

Separately
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Thursday, 9 November
Post-conference masterclass

Gateway to portable alpha: All
season strategy to outperform
your peers

Organised by:

ASSET ALLOCATION SUMMIT ASIA

6 – 9 November 2006, The Conrad, Hong Kong

THE INSTITUTIONAL HUNT FOR ALPHA

Key Speakers



Irene Goh
Senior Asset Allocation Strategist
UBS Global Asset Management,
Singapore



Nelson Chen
Deputy General Manager
China Taiping Pension, China



Philip Cheng
Chief Investment Officer
Metlife, Taiwan



P. Nandagopal
Chief Executive Officer
Reliance Life Insurance, India



Jon Addison
Fund Manager
Meat Industry Employees'
Superannuation Fund, Australia



Jeffrey Tumolo
Chief Investment Strategist
TAG Associates (Family Office),
USA



Dr Audrey Chin
Head of Investment Services
Fortis Private Banking Asia,
Hong Kong



Visit Tantisunthorn
Secretary General
Government Pension Fund,
Thailand



David Roes
Chief Executive Officer
Asean Investment Management,
Indonesia



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



Eliza Lau
Managing Director & Chief
Investment Officer
Sail Advisors, Hong Kong



Jonathon Anderson
Chief Economist
UBS, Hong Kong

Promoting investor asset allocation best practice

- 2006's **BEST** learning and networking opportunity to explore **NEW** opportunities within Asia for Pensions, Institutional Investors, Fund Managers!
- Where investors are educated in the best practice principles of how to allocate to achieve **SUPERIOR RETURNS** while reducing volatility and risk!
- Explores **NEW IDEAS** for liability driven investing, absolute return mandates and the use of structured products for managing pension scheme risk!
- Featuring in-depth **ANALYSIS AND CASE STUDIES** by the buy-side of state and private pension funds

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: