Fifth Annual
Investment Process Conference 2005

Amsterdam, Thursday 9th June - Schedule

09h00 Registration & Coffee

09h20 Welcome
Martin Gijssel, European Sales Director, FactSet Europe Limited

09h30 Risk Analysis in a Multi-strategy Portfolio Framework
Pranay Gupta, Head of Global Quantitative Strategies, ABP Investments, The Netherlands

10h15 Risk modeling for Problematic Asset Classes
Emilian Belev, Senior Risk Analyst, Northfield Information Services Inc

11h00 Mid-morning coffee

11h15 Measuring Earnings Quality Globally
Vinesh Jha, Director of Quantitative Research, StarMine Corporation

12h00 Generating Alpha Performance in Currency Markets
Ronald Huisman, Director of RiskTec Currency Management & Associate Professor Financial Markets, RSM Erasmus University

12h45 Lunch

14h15 Low Volatility, Risk Models and Portfolio Construction
David Jessop, Executive Director Senior Quantitative Analyst, UBS

15h00 Demystifying Hedge Funds
Dietmar Peetz, Senior Portfolio Manager, Credit Suisse Group

15h45 Consistent Return Estimates in the Asset Allocation Process: The Black-Litterman Approach
Dr Werner Koch, Senior Quantitative Anaylst, Cominvest Asset Management, Frankfurt

16h30 Close followed by Cocktails and Canapés