CFA Society Singapore

PROFESSIONAL DEVELOPMENT

MULTI-ASSET INVESTING: A PRACTITIONER'S FRAMEWORK

Programme Overview: 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. Multi-Asset Investing: A Practitioner's Framework 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 poorer 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?

Why is the asset management industry transitioning from multi-asset strategies to multi-asset solutions? These and many other questions are asked, and suggestions provided as potential solutions. Having worked together for fifteen years, the authors' present implementable solutions which have helped them successfully manage large asset pools.

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CE Qualified Activity

As a participant in the CFA Institute Approved-Provider Program, CFA Singapore has determined that this event qualifies for 1 credit hour. If you are a CFA Institute member, CE credit for your attendance at this event will be automatically recorded in your CE diary.

Date: 30 May 2016 (Monday)

Time: 12.00pm to 2.00pm

(Registration & Lunch starts at 12pm)

Venue: SGX Auditorium, Level 2, SGX Centre 1, 2 Shenton Way, Singapore 068804

Price:

CFA Member - $0.00

CFA Candidates – $0.00

Non-Members - $40.00

Pranay Gupta, CFA
Head of Multi-Asset Strategies and Member of Management Committee
Fullerton Fund Management Company Ltd.

Speaker Profile: 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 at ING, and for the management of US$8bn of multi-asset absolute return portfolios at LOIM. While at Lombard Odier, Pranay was awarded as the Best Discretionary Asset Manager in Asia for two consecutive years.

Prior to this, Pranay was the Portfolio Manager of an $8bn multi-asset hedge fund in London, and a US$22bn multi-strategy fund in Amsterdam. He has also been the Chief Investment Strategist for Societe Generale, Asia and Head of Quantitative Research for JP Morgan Investment Management, New York.

Pranay's areas of experience and interest include Asset Allocation, Investment Strategy and Risk Management, and his book titled "Multi-Asset Investing: A Practitioner's Framework" is due to be published by Wiley in Q1 of 2016.

Pranay has a B.Tech. in Mechanical Engineering from IIT Delhi, an MBA in Finance, and is a CFA Charterholder. He has been a visiting Research Fellow at the Centre of Asset Management Research and Investments at the National University of Singapore, and the Chairman of the Investment Committee of the CFA Institute Research Foundation. Pranay also helps direct the revision of the curriculum of the CFA Program. He has advised several sovereign wealth funds on related subjects, and is a frequent commentator on CNN International and BBC World.

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MULTI-ASSET INVESTING: A PRACTITIONER'S FRAMEWORK

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