an FTF event

Performance Measurement

#FTFPM

MARCH 12, 2015

Join FTF for our annual performance measurement conference for performance measurement executives at asset managers, asset owners, and banks. Covering topics including GIPS, multi-asset class attribution, and sourcing index data, this is the ideal conference for sparking conversation between practitioners and problem-solvers.

Registration and breakfast begin at 8:15 am

9:00 am **Welcome and Chairperson's Opening Remarks**

9:20 am **Opening Roundtable: Solutions to Sourcing Index Data**

Firms need to gather index data for benchmarking, but how to do it is often more easily said than done. This session will discuss build versus buy in order to maximize cost management; create the proper infrastructure to cultivate, verify, and store the data; and achieve efficiency in delivery.

Moderator*: John Matsikas, VP, Investment Performance, Voya Investment Management*

Panelists: ***Vincent DiVasta, Managing Director, Global Head of Performance Analysis & Investment Valuations, Manulife Asset Management***

Raymond L.H. Murphy, III, VP IMS Investment Analytics, State Street, State Street

10:20 am **Coffee and Snacks with Exhibitors**

10:50 am **Implementing an Analytics System at an Asset Manager**

Before you can implement the solutions of your new vendor, you must first transfer your data onto their systems. This session will gather asset managers and vendors to discuss best practices and lessons learned from past vendor system migrations.

Moderator: ***Laurie Hesketh, Meradia Group***

Panelists: ***Ambika D'Souza, VP Global Head of GIPS, State Street Global Advisors***

Alex Shafran, VP Global Head of Performance and Head of Global Analytics, Alliance Bernstein

Jeremy Welch, Head of Investment Reporting Performance, BNP Paribas
Daniel Potvin, Senior Business Development Manager, StatPro

11:40 am **Perspectives on Ex-Post Risk Reporting**

How do firms approach internal vs external ex-post risk reporting?

Moderator: ***Daniel Gulko, Head of Performance Measurement and Client Reporting, US, HSBC Global Asset Management***

Panelists: ***Shankar Venkatraman, Director, Global head of Performance, Risk Analytics & Compliance, Citi***

Philip Delin, Investment Performance Analyst, International Value Advisers
Jonathan McGee, Senior Manager pf Performance and Attribution, Putnam Advisors

12:30 pm **Lunch with exhibitors**

1:30 pm **Performing as a Performance Measurement Professional**

This session will discuss what it takes to excel as a performance measurement analyst. What kind of communication strategies do you need with the rest of the business? What skills should you develop to excel? What can management do to cultivate an on-point performance measurement team?

Daryl Bradford, AVP Senior Performance and Attribution Analyst, Acadian Asset Management

Daniel Gulko, Head of Performance Measurement and Client Reporting, US, HSBC Global Asset Management

Jed Schneider, Executive Director, Performance Reporting, JP Morgan

2:20 pm **The Wonderful World of GIPS**

What is coming from GIPS? What are the major challenges facing asset managers in 2015?

Ambika D'Souza, VP Global Head of GIPS, State Street Global Advisors

3:00 pm **Coffee and snacks with exhibitors**

3:30 pm **Afternoon roundtable: Multi-asset Class Attribution**

Multi-asset attribution technique changes depending on each portfolio.
This session will discuss the different ways of looking at attribution for multi-asset class portfolios.

Moderator: ***John Bagni, Director of Multi-Asset Class Solutions, Citi***

Panelists: ***Christine Gaelzer Helou, Principal, Global Fund Match***

Richard Mailhos, Product Manager, Eagle Investment Systems

Robert Nutter, Director, Investment Oversight and Control, TIAA-CREF

4:30 pm **Chairperson's closing remarks**

Panel Sponsor

EAGLE INVESTMENT SYSTEMS

Panel Speaker

statpro REVOLUTION Analytics for the People

Exhibitors

BI-SAM

RIMES

Conference Advisory Board

Ambika D'Souza

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State Street Global Advisors

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Voya Investment Management

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