

Plenary 6 – ASSET ALLOCATION

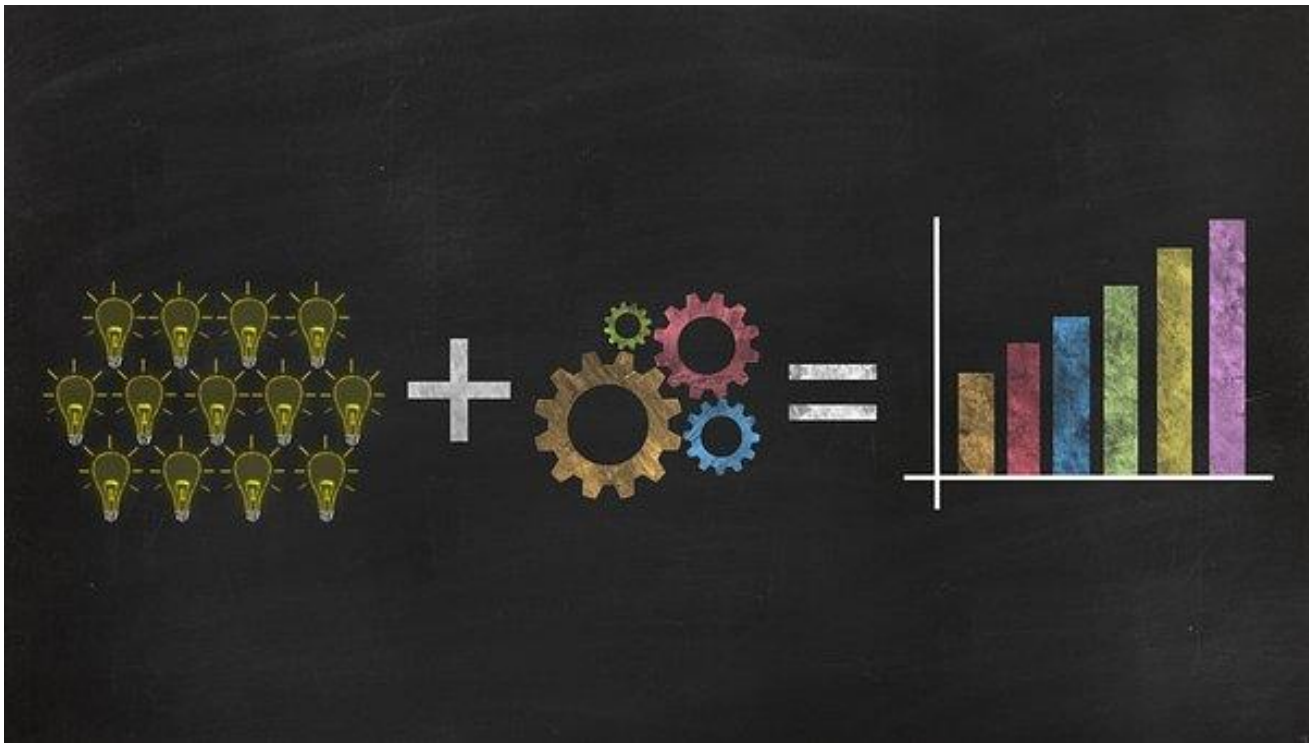
Finding the best opportunities for an active asset allocation approach can be a challenging exercise. Should return targets be the paramount objective, or is avoiding significant variability of outcomes at the expense of returns the right course of action?

Emma James

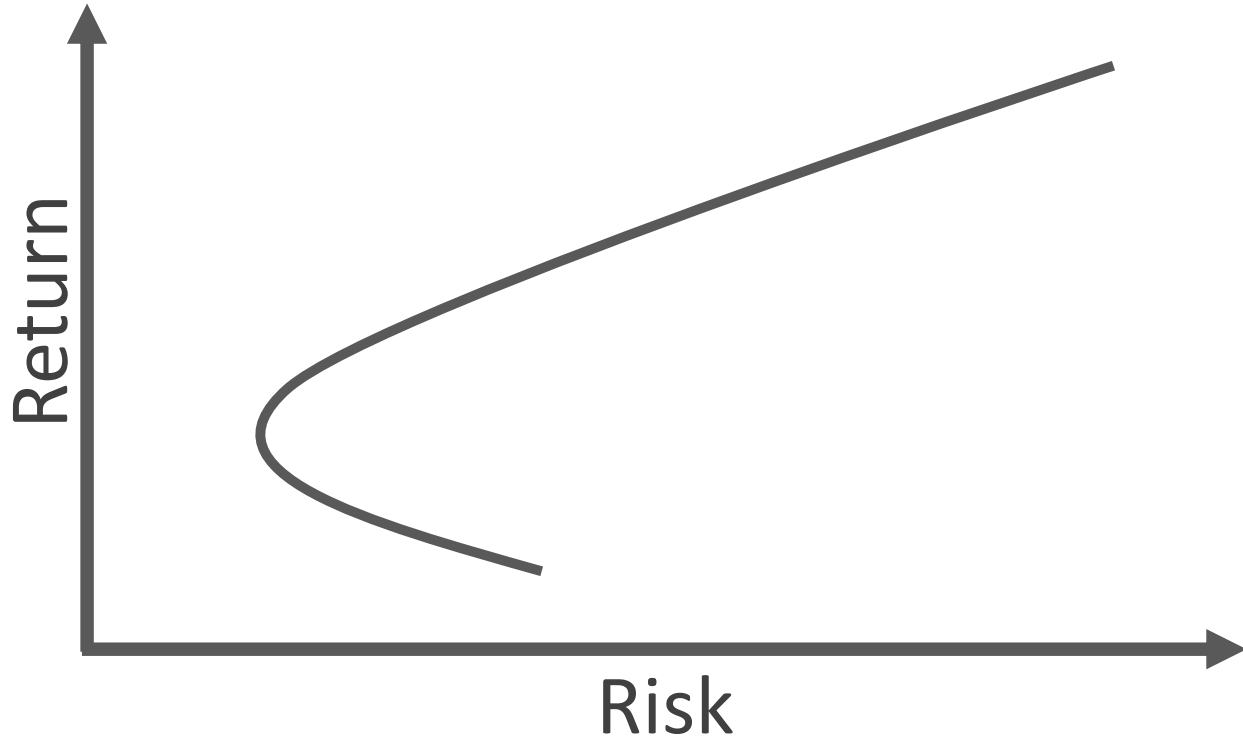
Manager Investment Risk & Analytics

Funds SA

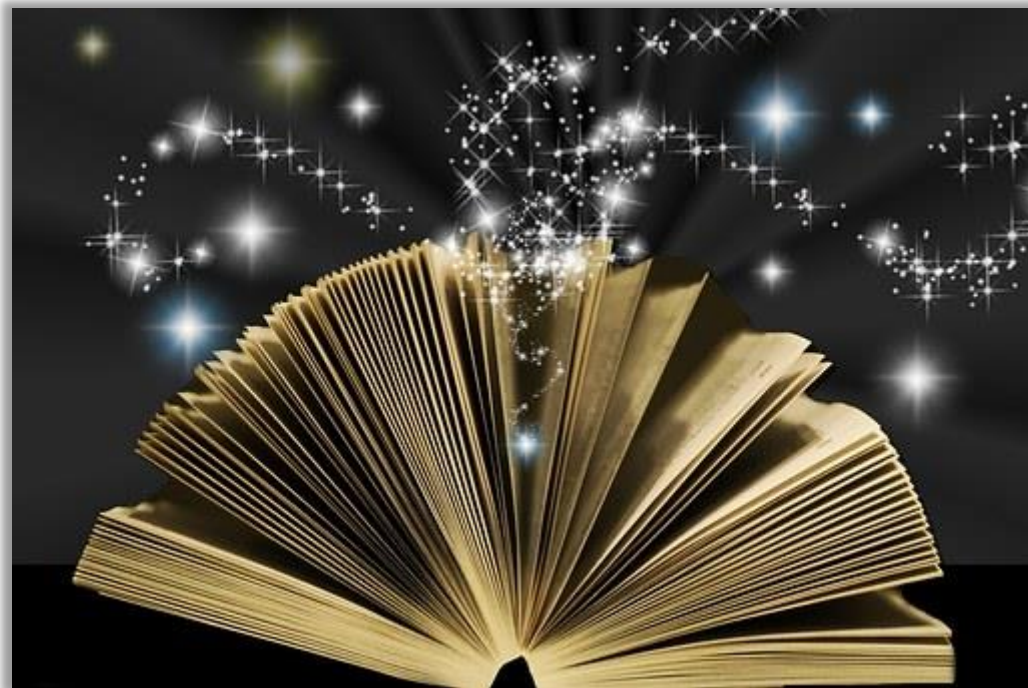
Portfolio construction 101



Finance theory paradigm



The 'perfect' model

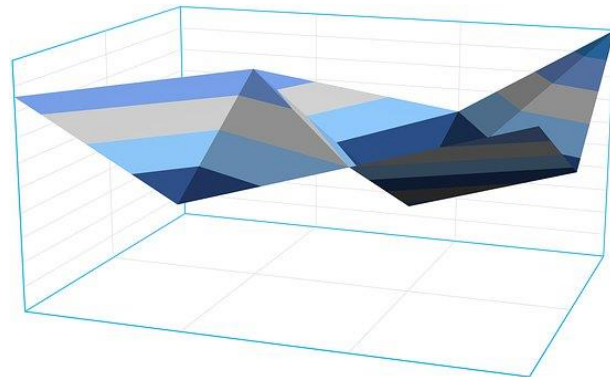


The one that got away



Big data \neq all data

- Mt Everest



Timing is everything



Success involves a lot of moving parts

