

RIMES CLIENT CONFERENCE 2016

Save the Date

September 15, 2016
Gansevoort Park Avenue Hotel
New York City

MERGE RISK AND PERFORMANCE TO EXPAND RISK-RETURN RELATIONSHIP



The potential for risk and performance integration is huge. Doing so can enable investment managers to determine how allocation, selection and cross-product effects contribute to returns on securities. However, buy-side firms have often failed to adequately integrate tools handling market and portfolio data to discover these insights.

David Spaulding, DPS, CIP, Founder and CEO at The Spaulding Group, detailed the challenges associated with expanding risk-adjusted performance attribution, such as:

- ◆ Managing data collection, evaluation, testing and adjusting across every level of buy-side operations.
- ◆ Disparities between custodians and managers regarding corporate actions.
- ◆ Leveraging technology for analyzing risk's effect on return attribution.

"Despite the fact that people have been talking about risk-adjusted performance attribution since the '90s, this idea hasn't caught on with either those who use attribution or those who sell the software," according to Spaulding.

At this year's **RIMES Client and Insights Conference** in New York City on September 15, Spaulding will speak on these and other issues with BISAM Director of Product Strategy Sean Murray and our own Steve O'Brien, EVP and Head of Sales Engineering at RIMES.

The panelists will discuss the benefits and drawbacks of:

- ◆ Using a single integrated system vs. a best-of-breed solution.
- ◆ Integrating systems designed to handle market and portfolio data.
- ◆ Utilizing ASP or deployed systems.

"Changes in investment strategies and investors behaviors are shaping the need for combined risk and performance analytics," said Murray. "Our recent market survey on this topic showed that 60% of the asset managers are already thinking about combining performance and risk systems and teams."

The panelists will also touch on data-related obstacles, from sourcing consistent, fit-for-purpose data to addressing practical issues.

Interested in attending? Register* [here](#) for your free place or email events@rimes.com. The RIMES Client and Insights Conference will be held on September 15 at the Gansevoort Park Avenue Hotel in Manhattan's NoMad District. Hope to see you there!

Sincerely,

RIMES Technologies

* Please note that places are limited and registration is mandatory for this conference. Due to the nature of our events, this conference is reserved for buy-side end-users.

Email: events@rimes.com



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