

Large Cap
Portfolio Manager
Elaine

PERSONA

GOALS

Company Research

- Read different research information provided by brokers, financial institutions, and internal sources for potential future investment
- Be aware of the financial markets movements
- Read information provided by different companies
- Create internal information repository based on the information feeds

Investment Activity

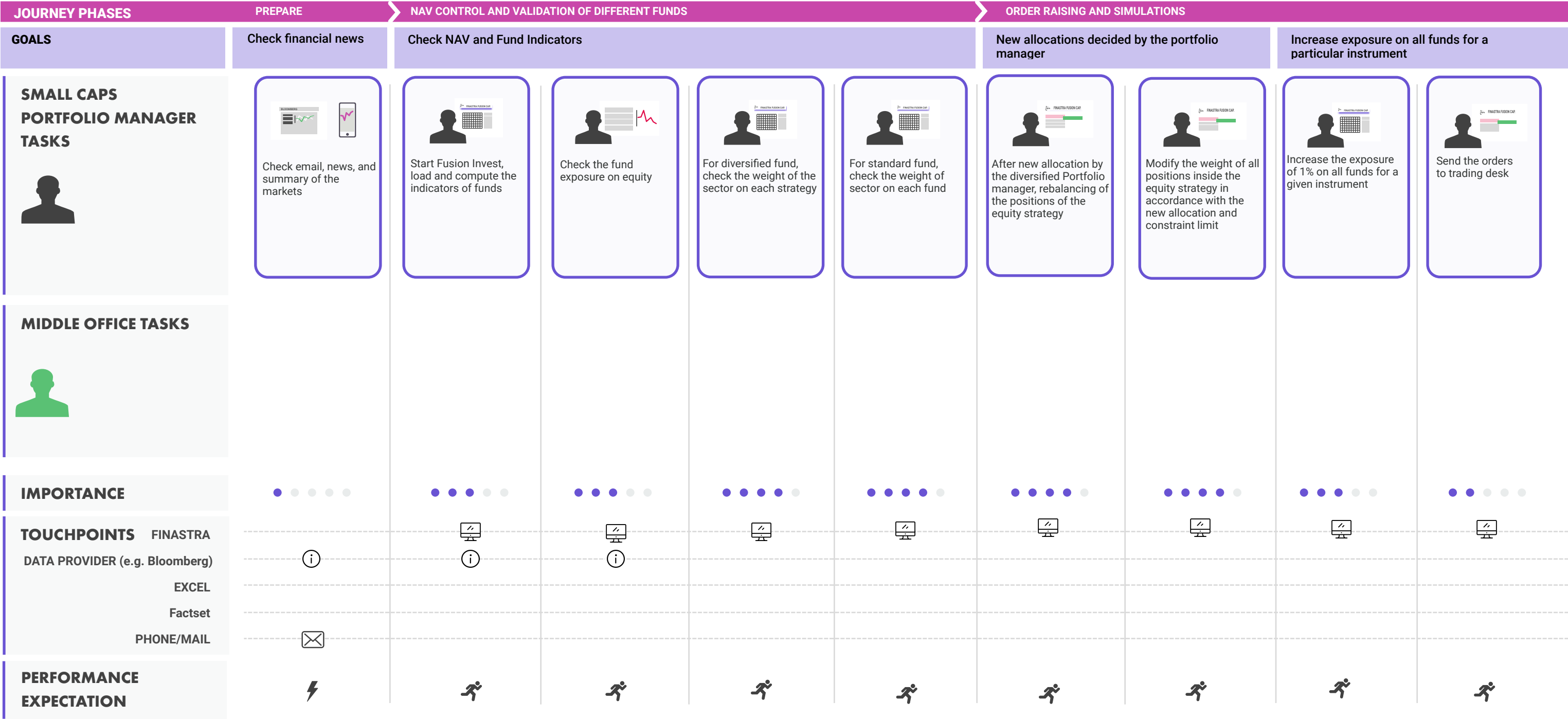
- Raise orders through applications
- Contact Middle Office for reference and market data issues
- Validate daily NAV of funds
- Performance and attribution reporting


Fund Management

- Monitor the allocation by sector
- Monitor the market exposure in equity
- Investment of Subscription/redemption of the different funds
- Monitor the benchmark deviation
- Respect internal or regulatory limit constraint(UCITS,...)

TEAM STRUCTURE


- Works in a team of 4 people
- Based in Paris, France
- 15 years of work experience
- Worked for Investment Management companies
- Business school degree and MBA in Finance
- CFA
- Desk setup: 3 monitors and 1phone
- Good communication skills
- Works closely with Middle Office and brokers
- Established good relationship with different companies






MAIN CURRENCIES

€




FINASTRA APP

FusionInvest



SEGMENT

Insurance Asset Management



OTHER APPLICATIONS

Excel, Bloomberg, Outlook, Factset

TEAM STRUCTURE


Team Leader

Portfolio Manager

Portfolio Manager


Portfolio Manager

COMPANY PROFILE




ASSETS

€ 70Bn




FOUNDED

1971



EMPLOYEES


300 +




ASSET MANAGEMENT

45 Years +


COMPANY EXPERTISE




LISTED ASSET



DISCRETIONARY MANAGEMENT

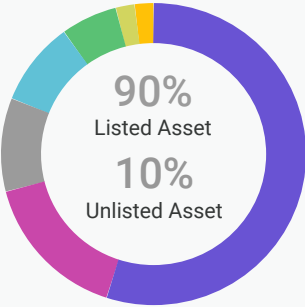


UNLISTED ASSET



SRI


COMPANY PORTFOLIO




Assets Types

Fixed Income	55%
Equities	16%
Unlisted Assets	10%
Money Market	9%
Balanced	6%
Convertible Bonds	2%
Absolute Return	2%


System Performance Expectations



Instantaneous



Quick



Slow

Task Importance

5

MOST IMPORTANT

4

3

2

1

LEAST IMPORTANT


REPORT AND PERFORMANCE ATTRIBUTION

Order Raising

Rollover

Look at performance attribution by different categories


Validate NAV





FINASTRA FUSION CAP

Raise a sell order

Monitor the fund exposure by rating and sector to follow compliance rules










FINASTRA FUSION CAP

Orders are sent to Trading desk

A compliance check is done in order to identify potential breach












FINASTRA FUSION CAP

Identify/ correct the origin of the breach and correct / force the compliance check if needed












FINASTRA FUSION CAP

Monitor the execution progress and the execution price when orders are executed










FINASTRA FUSION CAP

Contact trading desk to confirm the input of the order is correct










FINASTRA FUSION CAP

Monitor and roll the future that expires in the coming days










FINASTRA FUSION CAP

Compare the following items against the benchmark:
over / under weight in fund for each security
over / under weight in fund by sector
top10 P&L
active bets










FINASTRA FUSION CAP

Look for the performance attribution by sector, by ISR category and by country










FINASTRA FUSION CAP

Receive request from MO to validate the NAV of a fund










FINASTRA FUSION CAP

Investigate the discrepancies and validate the NAV provided by the MO if OK










FINASTRA FUSION CAP

Send request to PM to validate the NAV of a fund







FINASTRA FUSION CAP

Receive validation from PM

