

**MEMO# 26504**

September 14, 2012

## **ICI Risk Management Committee to Hold In-Person Meeting on Tuesday, October 30th in New York City; RSVP by Friday, October 5th**

[26504]

September 14, 2012

TO: RISK MANAGEMENT COMMITTEE No. 2-12 RE: ICI RISK MANAGEMENT COMMITTEE TO HOLD IN-PERSON MEETING ON TUESDAY, OCTOBER 30TH IN NEW YORK CITY; RSVP BY FRIDAY, OCTOBER 5TH

An in-person meeting of the Institute's Risk Management Committee has been scheduled on Tuesday, October 30th from 9:30 a.m. to approximately 3:00 p.m. (Eastern) in New York City. Legg Mason has graciously agreed to host the Committee at their offices in the New York Times Building (620 8th Avenue). A draft agenda will be circulated in advance of the meeting. When making your travel arrangements, please consider joining me at an informal dinner of the Committee on the evening of Monday, October 29th. The location of the dinner will be determined once we have a head count and members attending the dinner will be billed their pro-rata share of the cost.

While there is no charge for attending the meeting, to attend you must RSVP by Friday, October 5th so we know how many members to expect. To RSVP, please see the attached form.;

We have invited Erozan Kurtas of the SEC staff to make a presentation to the Committee. [\*] If you have other suggestions for outside speakers or topics for the Committee, please include them when you RSVP for the meeting. If you have any questions, please call me at (202)326-5825 or email me at [tamara@ici.org](mailto:tamara@ici.org). I hope to see you at the meeting and dinner!

Tamara K. Salmon  
Senior Associate Counsel

[Attachment](#)

## endnotes

[\*] According to his biography on the SEC website, Erozan Kurtas joined the SEC's New York Regional Office as a Senior Specialized Examiner focusing on Quantitative Algorithms, Computerized Trading, Risk Management in hedge funds, and Structured Products. He has strong theoretical and practical background in the financial algorithms used in modeling and trading a wide range of products, as well as the mathematical strategies used in algorithmic and computerized trading. He was an Associate Director and senior analyst at Standard and Poor's focusing on evaluating structured products, including CLOs/CDOs and Funds of Hedge Funds, from the financial and rating criteria perspectives. Prior to that, he worked as a Research Director at Seagate Technology where he led a distinguished group of scientists designing algorithms for detection and correction of anomalies in data sequences. He has authored/co-authored two technical books (CRC Press), over 100 scientific articles in peer reviewed top journals and conferences, and he holds 20 U.S. patents on algorithms. Mr. Kurtas has an MBA from Carnegie Mellon University, a PhD and MSc in Electrical and Computer Engineering from Northeastern University, and a BSc in Electrical and Electronics Engineering from Bilkent University in Ankara, Turkey.

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