FACHPANEL

Does it make sense to combine factor investing with ESG approaches?

Mittwoch, 22. Januar 2020, 13:00 - 13:45 UHR

SEMINARRAUM III
English

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How can factors be used? What arguments are there in favour of passive and active factor approaches respectively? How can ESG and factor strategies be combined? What is currently driving investor behaviour in factor investing?

Ruben Feldman

MSc, Director, Head of Quant Research & Licensing Business, RobecoSAM

Ruben Feldman is the Head of Quant Research & Licensing Business within RobecoSAM Sustainability Investing department. Previously, he worked at Stoxx Ltd (Zurich), where he held various positions of increasing responsibility culminating as Head of Index Concepts, developing enhanced indexed investment solutions. Prior to his tenure at Stoxx, he designed and optimized trading and risk management solutions for Exis Capital Management in New York. He holds an honours B.A. in Mathematics from Trinity College Dublin as well as a Masters of Financial Engineering degree from the University of California, Berkeley. He joined RobecoSAM in 2017.

Ferdinand Haas

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Dr. Ivan Petzev

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Dr. Ivan Petzev is a quantitative equity portfolio manager at Swiss Rock Asset Management AG. He has many years of experience in financial market research and holds a PhD in Finance from the University of Zurich. In his work, he examined, among other topics, which factors determine asset returns and how efficiently information is reflected in market prices. He has conducted research at the University of Zurich and the University of California San Diego and worked with internationally renowned researchers from the University of Zurich, Harvard University and the Bank for International Settlements.

Jonathan White

Head of Client Portfolio Management, AXA Investment Managers

- Jonathan is the Head of AXA IM Rosenberg Equities’ Client Portfolio Management team.
- Jonathan joined the firm in 2007 as a Client Portfolio Manager, assuming responsibility for managing clients investing in Rosenberg Equities’ low-volatility equity strategies. Jonathan subsequently became the lead client portfolio manager responsible for factor-driven investing and contributed to the development of Rosenberg Equities’ Sustainable Equity and Advanced Multi Factor

strategies.

- Prior to joining AXA IM, Jonathan was a Strategist with the Global Equity team at Credit Suisse, having previously worked as a Research Analyst in the Global Asset Allocation team at UBS.
- Jonathan holds a Bachelor's degree in Industrial Business Systems from De Montfort University in Leicester.

Albert Reiter

CFA, CEO investRFP.com & Founder e-fundresearch.com

Albert Reiter, CFA, is the founder of investRFP.com, a global platform for institutional investors and asset managers operated by e-fundresearch.com Data GmbH. The company was founded in 2000 as an independent fund information provider with a strong focus on qualitative fund research and ranks among the leading providers in Germany, Switzerland and Austria.

Prior to his current role, Albert Reiter was responsible for the institutional asset management business of Invesco and LGT in Austria. He also worked at Commerz Financial Products (Commerzbank) in Frankfurt with a focus on convertible bond issues and derivatives. At Southern Life Asset Management in Cape Town, South Africa, Albert Reiter worked as Derivatives Strategist within the fund management team. Albert Reiter started his career at GiroCredit Bank as an Options Market Maker for equity and index derivatives.

Albert Reiter graduated with a Business Administration and Finance degree from the University of Innsbruck and earned his MBA at the Graduate School of Business, University of Cape Town. Albert Reiter is a CFA charterholder (2001) and associate member of GFOA as well as other organisations and associations.