

## FACHPANEL

# Factor-based investment strategies

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English

**Moderation:** Simon Wälti

**Referent(en):** James Murray Dr. Martin Schlatter Christian W. Lehr

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What are the opportunities and risks of factor investing? Which approaches have proved successful, which have not and why? In which investment segments does factor investing work?

### Simon Wälti

Mlaw, Rechtsanwalt, CEO FINcontrol Suisse AG

Simon Wälti ist seit 2020 Geschäftsführer der FINcontrol Suisse AG. Zeitgleich war er von 2019 bis 2021 Geschäftsführer der SRO VQF Verein zur Qualitätssicherung von Finanzdienstleistungen. Damit war er direkt involviert in die jüngsten regulatorischen Entwicklungen unter dem Eindruck der Einführung von FINIG, FIDLEG sowie den diversen Revisionen der Geldwäscherei-Gesetzgebung. Er verfügt über langjährige Erfahrung im Finanzmarkt- und Aufsichtsrecht sowohl als Berater wie auch als Inhouse Counsel bei klassischen Finanzinstituten, Fintech-Unternehmen und dank seiner Tätigkeit bei der Eidg. Finanzmarktaufsicht FINMA.

### James Murray

Investment Manager, Systematic Equities

James is an Investment Manager in the Systematic Equities team. Before joining Jupiter in July 2020, James worked at Merian Global Investors since 2018. He was previously a Director in the Quantitative Research Group at Citigroup and has previously held Quantitative Research positions at Macquarie Securities and Man Group. James has an undergraduate degree in Economics and three Masters degrees in Finance, Statistics and Artificial Intelligence. He is a CFA® charterholder and a member of the Royal Statistical Society.

### Martin Schlatter

Head Equities

Dr Martin Schlatter is an experienced portfolio manager with more than 25 years of experience in managing equity and derivative portfolios. He began his career at Credit Suisse, where he became head of a new quant team. In 2002, he became Head of Equity Management at Bank Leu, where he launched a new long/short product line targeting absolute return. The equity strategies were complemented by derivatives, in particular strategies aimed at extracting risk premia from implied volatility strategies. After the merger with Clariden Leu, Martin Schlatter headed the regional equity team, which managed strategies in excess of CHF 3 billion. He joined Swiss Rock Asset Management in 2012. At Swiss Rock he is responsible for the management of European, US and Global equity strategies, all based on a global factor investing approach.

### Christian W. Lehr

Senior Investment Specialist

Mr. Lehr is a Senior Investment Specialist and Deputy Head of Investment Products - Multi Assets, an international team of 10 Investment & RFP Specialists focused on Nordea Asset Management's (NAM) Multi-Asset and Risk Premia investment solutions. Before joining Nordea Asset Management in 2018 he worked as Senior Product Manager for Nordea Private Banking in



Luxembourg and prior to that held the role of Senior Product Manager at UBS Wealth Management in Frankfurt and Luxembourg.

Christian holds an MBA from Kansas State University in Manhattan/USA and prior to that earned his university diploma from Justus-Liebig-University in Giessen/Germany where he majored in the areas of Finance & Banking and International Management.

Christian is also a certified CAIA Charter holder.