Dr. Martin Schlatter

Leiter Aktien, Swiss Rock Asset Management AG

Dr. Martin Schlatter is a seasoned Portfolio Manager with more than 20 years of experience managing equity and derivatives portfolios. He started his career at Credit Suisse, developing risk management software to produce bespoke risk reports for institutional as well as for ultra high net worth individuals. To further develop a quantitative investment process, he became head of a new Quant team. The new strategies were implemented first in in-house funds, which were then converted to public funds in 2000. In 2002 he became head of equity management at Bank Leu, where he started a new long/short product line which targeted an absolute return. The equity strategies were complemented with derivatives and specifically strategies, that aimed to extract risk premiums from implied volatility strategies. The strategies were placed with institutionals as well as private clients. After the merge to Clariden Leu, Martin Schlatter was heading the regional equity team, which run strategies in excess of 3 Billions CHF. In 2012 he switched to Swiss Rock Asset Management. Martin Schlatter holds a degree in mechanical engineering from the Swiss Federal Institute of Technology (ETH) in Zurich, where he also wrote his doctoral thesis ‚Modelling of Turbulence-Chemistry Interactions with Respect to the NOx Formation in Turbulent Non-Premixed Flames'.

Programm

ZEIT	Dienstag, 22.01.2019, 13:00 GLASKUBUS II
THEMA	Factor Investing (Rule-based Investing)
REFERENT(EN)	Prof. Dr. Fabio Alessandrini, Claus Hecher, Dr. Martin Schlatter, David Wickham
MODERATION	Alexander Trentin