

ELEVATED PANEL

Factor Investing (Rule-based Investing)

Tuesday, 22. January 2019, 13:00 - 13:45 UHR

English

Speaker(s): Prof. Dr. Fabio Alessandrini, Claus Hecher, Dr. Martin Schlatter, David Wickham

Presenter: Alexander Trentin

Prof. Dr. Fabio Alessandrini

CIO Quantitative and Alternative Investments, BCV

Fabio Alessandrini is chief investment officer for quantitative and alternative investments. He joined BCV in 2002 as an equities strategist before being put in charge of managing investment teams and tracking developments in quantitative and alternative strategies. Mr. Alessandrini is a Titular Professor in finance at HEC Lausanne, where he has been teaching finance for over ten years. He has a Master in Economics and a PhD in Finance from the Business and Economics Faculty of the University of Lausanne.

Claus Hecher

Head of Business Development ETF & Index Solutions - Deutschland, Österreich, Schweiz, BNP Paribas Asset Management

Claus Hecher joined BNP Paribas Asset Management in July 2016 as Head of Business Development ETFs and Index Solutions for German speaking Europe. He began his career in equity derivatives, joining Deutsche Bank in 1987 and spending 16 years in sales roles in Frankfurt, Zurich and London. He then headed the structured equity products sales team for Germany and Austria at Bear Stearns between 2003 and 2006, before holding a similar role at Natixis Corporate & Investment Bank from 2006 to 2007.

Between 2008 and 2012 he worked at Blackrock where he was Head of Sales for Germany and Austria at iShares, before becoming a consultant to Natixis Global Asset Management, where he advised on ETF sales. Claus has a master's degree in business administration and management from Ludwig Maximilian University of Munich.

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'.

David Wickham

Global Head of Quantitative Investment Solutions, Aberdeen Standard Investments

David Wickham is the Global Head of Quantitative Investment Solutions at Aberdeen Standard Investments in London where he is responsible for the development, marketing, and specialist sales of the firm's quantitative investment capabilities. Prior to joining



Aberdeen in 2016, David was the Director & Chief Portfolio Specialist for Emerging Markets, Frontier Markets and Smart Beta Solutions with HSBC Global Asset Management. Before HSBC, David was a Senior Portfolio Manager and Head of International Private Markets with Invesco Private Capital where he managed the firm's non-US private markets investment program. David holds a Master's degree in International Relations from the University of Cambridge and an MBA with Distinction from the University of Oxford.

Alexander Trentin

Journalist, Markets Desk, Finanz und Wirtschaft

Alexander Trentin is a journalist with Swiss financial newspaper "Finanz und Wirtschaft", based in Zurich. He covers topics in investment strategies, financial markets, and macroeconomics. Alexander worked as an analyst with Bank for International Settlements (BIS) and UBS. He studied economics, international finance and econometrics at Mannheim University (Germany) and Chulalongkorn University (Thailand). Alexander is a Chartered Financial Analyst (CFA) and a certified Financial Risk Manager (FRM).