REFERAT BANQUE CANTONALE VAUDOISE

How to integrate ESG into a traditional investment risk management framework

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Speaker(s): Pascal Glardon

As socially responsible investing gains momentum, greater transparency is required in how environmental, social, and governance (ESG) criteria are applied and the effects they have. That means asset managers, who already face considerable regulatory pressure and constantly evolving reporting requirements, are also being called on to integrate ESG into the process of measuring and monitoring portfolio investment risk. In this talk, Pascal Glardon presents one possible investment risk management framework, taking into consideration a number of related issues such as the availability of non-standardized ESG data among various providers, technical requirements, and the complexity of multidimensional ESG reporting.

Pascal Glardon

Head of Investment Risk and Performance, BCV

Pascal Glardon is the head of investment risk and performance at Banque Cantonale Vaudoise (BCV). His team monitors the investment risk of all funds and institutional mandates managed by BCV Asset Management and produces investment performance reports for clients. Before joining BCV in 2016, Mr. Glardon worked for various private banks, asset management companies and IT consulting firms. He holds a master’s degree from ETH Zurich and a PhD in computer science from EPFL, along with several professional certifications in finance (FRM, CIIA and FMO).