2 SWISS
0 ASSET
1 MANAGEMENT
8 DAY

Swiss Asset Management Day 2018

Facing Digital Challenges

When: Wednesday, 4 July 2018; 09:00 – 17:00 h
Where: Hotel Seedamm Plaza, Seedammstrasse 3, 8808 Pfäffikon SZ, Switzerland
Registration: www.sfi.ch/samd18

Co-Organizers

kantonschwyz

swiss : finance : institute

FINANZ und WIRTSCHAFT

Welcome to the Swiss Asset Management Day 2018

Digital disruption is changing the banking landscape—including the asset management business. The 7th Swiss Asset Management Day (SAMD) will discuss how technology impacts the asset and wealth management value chain: the role of assets and liabilities in investment and wealth management and how technology and data science will reshape decision-making and portfolio construction in the asset management value chain. Leading experts will discuss controversial opinions and critically review their experience with the digitally transformed offerings of products and services.

Climate Change

Climate change is one of the greatest challenges facing humankind and will potentially negatively impact long-term financial investments and jeopardizes the business models of leading companies. One of our keynote speakers, Professor Thomas Stocker (University of Bern), will address the facts regarding climate change and how they are impacting our everyday lives. Leading experts will then extend the discussion, speaking about financial risks and opportunities for the asset management business.

Goal-Based Investment

Alpha is broken; Beta requires extreme AuM for its profitability. Therefore, new methodologies—Gammas—of investment are highly appreciated by the industry. Goal-based investment is one such Gamma. Basically, it switches the approach in wealth management from an abstract, relative or absolute asset-only view to an asset–liability approach in which the concrete goals of clients move center stage in the investment process. An introduction to this topic will be provided by Professor Pierre Collin-Dufresne (SFI and EPFL), who will go on to provide an in-depth analysis for pension funds; industry experts will then present their experiences and the challenges they have faced with goal-based investment for wealth management.

Compliance and Performance: Why Asset Managers Should Mind "Governance Correctness"

The asset management industry is being hit by a wave of changes in regulation. But it is not only the financial industry that is seeing rising compliance requirements. Keynote speaker Felix Haldner (Partners Group and SFAMA) will show that listed companies too are under pressure from an increasing number of rules, which could harm their performance. Specifically, governance-related issues are becoming too demanding and there are examples of companies that have chosen a different path and have done well.

The Alpha versus Beta Debate

Digitization and data analytics are reshaping the asset management value chain and redefining the meaning of information for investment decisions. They set the debate over active versus passive investment approaches on a new qualitative level—Can data analytics break market efficiency and lead to a revival of Alpha? Professor François-Serge Lhabitant (Kedge Capital and SFI) will shed light on this topic from a hedge fund perspective, and this will be followed by a panel discussion in which experts from the industry and academia will discuss the impact of technology on investment decision-making and business models in a digital world.

We cordially invite you to join the conference. Seize this opportunity to deepen your knowledge and learn more about the triggers and solutions that will enable you to bring asset management to the next level. We look forward to meeting you on 4 July 2018 in Pfäffikon (SZ), Switzerland.

Conference Program*
Facing Digital Challenges

09:00 – 09:30	Registration and Welcome Refreshments
09:30 – 09:35	Opening Remarks from the Moderator • Clifford Padevit, Finanz und Wirtschaft
09:35 – 09:45	Welcome Address • Andreas Barraud, Department for Economic Affairs Canton Schwyz • Prof. François Degeorge, Swiss Finance Institute

Keynote

The Climate Crisis: Is there a Way Out?

09:45 – 10:10	Prof. Thomas Stocker, University of Bern, Physics Institute
10:10 – 10:45	Panel Discussion: Climate Change—Financial Risks and Opportunities for Asset Management • Guido Fürer, Swiss Re • Frédéric Hoogveld, Amundi • René Weber, State Secretariat for International Finance (SIF)
10:45 – 11:00	Questions & Answers
11:00 – 11:30	Coffee Break
11:30 – 12:00	Impulse Speeches • Revolutionizing Big Debt Financing Stefan Mühlemann, Loanboox • RegTech for Asset Management: How to Turn Tax Regulations into Competitive Advantage Ralf Huber, Apiax • A Wealth Manager's Guide to Digital Transformation Krzysztof Gogol, WealthArc
12:00 – 13:00	Lunch

Introduction to Goal-Based Investment: Asset Allocation with Long-run Endowment Risk

13:00 – 13:30	Prof. Pierre Collin-Dufresne, Swiss Finance Institute and École Polytechnique Fédérale de Lausanne
13:30 – 13:45	Intelligent Goal-Based Investment Practices • Matthias Wyss, swissQuant Group
13:45 – 14:00	Interview: Is Goal-Based Investment the New Gamma? • David Strebel, Thurgauer Kantonalbank
14:00 – 14:15	Questions & Answers

Keynote

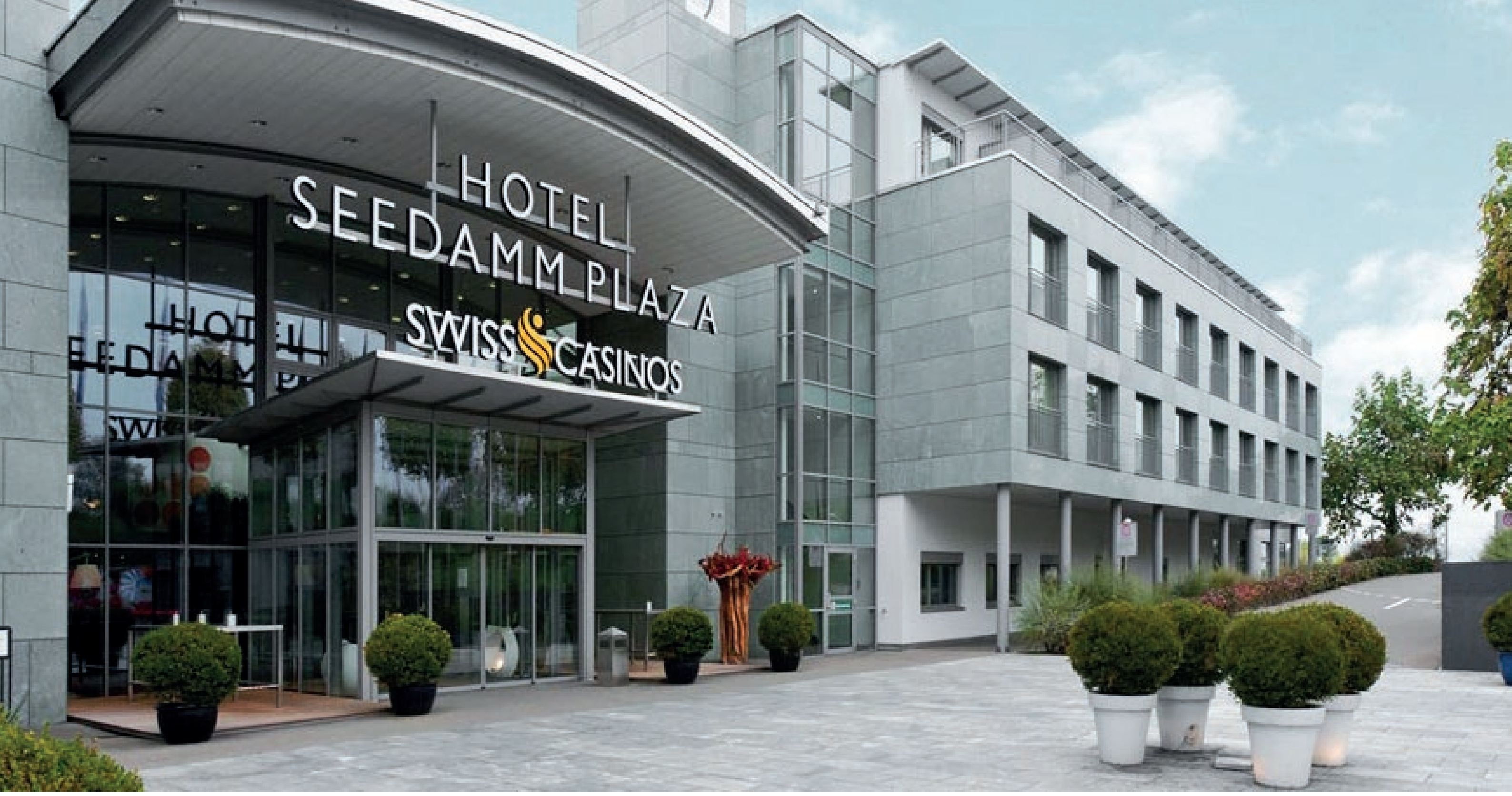
Compliance and Performance: Why Asset Managers Should Mind "Governance Correctness"

14:15 – 14:45	Felix Haldner, Partners Group and Swiss Funds & Asset Management Association (SFAMA)
14:45 – 15:00	Talk with the Audience
15:00 – 15:30	Coffee Break

The Alpha versus Beta Debate from a Hedge Fund Perspective

15:30 – 15:45	Prof. François-Serge Lhabitant, Kedge Capital and Swiss Finance Institute
15:45 – 15:55	Questions & Answers
15:55 – 16:50	Panel Discussion: The Alpha versus Beta Debate in a Digital World • Prof. Amit Goyal, Swiss Finance Institute and University of Lausanne • Roger Hilty, LGT Capital Partners • Dr. Anja Hochberg, Credit Suisse • Dr. Graham Robertson, Man AHL
16:50 – 17:00	Closing Remarks
17:00 onwards	Cocktails

*The program is subject to change.



Time
Wednesday, 4 July 2018; 09:00 – 17:00 h

Place
Hotel Seedamm Plaza, Seedammstrasse 3,
8808 Pfäffikon SZ, Switzerland

Fee
The attendance fee is CHF 250 and includes lunch, refreshments, and cocktails. University students are entitled to a fifty percent reduction. Non-payment of fees does not constitute a cancellation.

Registration
Please register at www.sfi.ch/samd18.

Co-Organizers
Office for Economy Canton Schwyz
Swiss Finance Institute
Finanz und Wirtschaft

Arriving by Car
If you come by car, use “Seedammstrasse 3, 8808 Freienbach” as the final destination in your GPS.

Arriving by Public Transport
Arriving by plane at Zurich Airport, take the train S2 direction Ziegelbrücke. The journey to Pfäffikon SZ takes 45 minutes. Starting from Zurich’s main train station, travel time to Pfäffikon SZ is reduced to 30 minutes. Take a RegioExpress, train S2 or S25 to Pfäffikon SZ.

From Pfäffikon’s train station the Hotel Seedamm Plaza can easily be reached in 10 minutes on foot. A number of buses also run to the stop “Schweizerhof”, from which you can reach the Hotel Seedamm Plaza in 2 to 3 minutes on foot.

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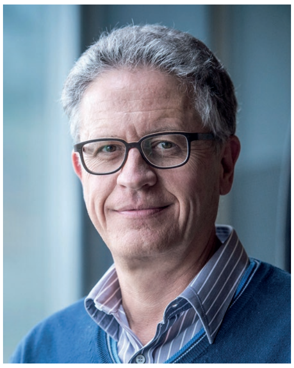
Keynote Speakers' Profiles

Felix Haldner



Prof. Thomas Stocker

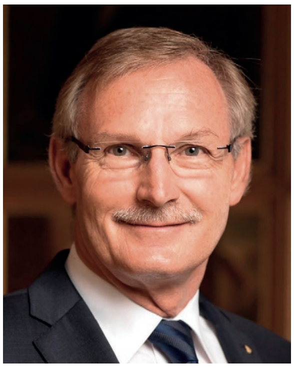
Felix Haldner

Felix Haldner is the President of the Swiss Funds and Asset Management Association (SFAMA). He also sits on the Steering Committee of the Asset Management Platform Switzerland, as its Vice-President. He is a Partner at Partners Group, where he is responsible for strategic client development in Europe and public affairs globally, and he serves on the boards of a number of Partners Group's listed and unlisted investment companies. Previously, he was the Head of the business department Investment Structures and was a member of the Global Executive Board. He has been with Partners Group since 2001 and has 30 years of industry experience. Prior to joining Partners Group, he was a Partner at PricewaterhouseCoopers. He holds a Master's degree in Business Law from the University of St. Gallen (HSG), Switzerland.

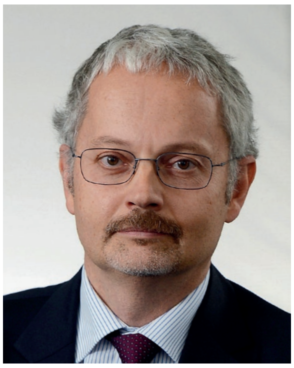
Prof. Thomas Stocker

Thomas Stocker completed his doctorate at ETH Zurich in 1987 and has researched in London, Montreal, and New York. Since 1993, he has headed the Department of Climate and Environmental Physics at the Institute of Physics of the University of Bern. He is the author or coauthor of more than 200 scientific articles and has received a Dr. Ing. Honoris Causa of the University of Versailles and of ETH Zurich, the Hans Oeschger Medal of the European Geosciences Union, as well as the Swiss Science Prize Marcel Benoist. Prof. Stocker was also co-chair of Working Group I of the Intergovernmental Panel on Climate Change (IPCC).

Speakers' Profiles


Andreas Barraud


Prof. Pierre Collin-Dufresne

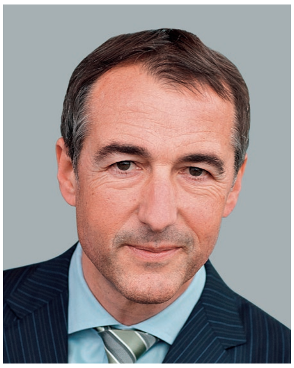

Prof. François Degeorge

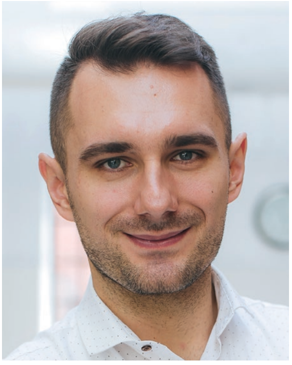
Andreas Barraud
Andreas Barraud has been a governing councillor of Canton Schwyz since 2008. From 2008 to 2016 he was Chairman of the Department of the Environment and since July 2016 he has been in charge of the Department for Economic Affairs. Andreas Barraud was also President of the Cantonal Government from 2014 to 2016. He serves as a member of the board of trustees of the Greater Zurich Area. Before lauching his political career he was managing director of his own company, specializing in planning and equipping media venues.

Prof. Pierre Collin-Dufresne
Pierre Collin-Dufresne is Swiss Finance Institute Professor of Finance at the École Polytechnique Fédérale de Lausanne and has held an SFI Senior Chair since 2011. Prof. Collin-Dufresne held a chair in Business at the Graduate School of Business at Columbia University. He spent four years in the Quantitative Strategy Group of Goldman Sachs Asset Management where he was in charge of fixed income and credit trading strategies. He currently sits on the academic advisory boards of both Lombard Odier and Kepos Capital (a US asset management firm). He also provides expert advice for Cornerstone Research and serves on the editorial boards of various academic journals.

Prof. François Degeorge
François Degeorge is Managing Director of Swiss Finance Institute, SFI Senior Chair, and Professor of Finance at the Università della Svizzera italiana (USI). He is a former Dean of the Faculty of Economics at USI and a former President of the European Finance Association. He has taught at HEC Paris, where he also served as Associate Dean for Research. He has been a visiting professor at the Tuck School of Business (Dartmouth), at Université Paris-Dauphine, and at the Saïd Business School (Oxford). Prof. Degeorge holds a PhD from Harvard University, where he was a Fulbright Scholar and an Arthur Sachs Scholar. He has received numerous teaching and research awards.

Speakers' Profiles


Guido Fürer


Krzysztof Gogol


Prof. Amit Goyal

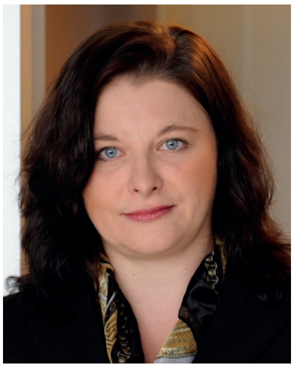
Guido Fürer
Joining Swiss Re in 1997, Guido Fürer has been responsible for Swiss Re Group Asset Management since his appointment as Group Chief Investment Officer and Member of the Executive Committee in 2012. He is one of the main drivers of Swiss Re being the first reinsurer to implement an ESG investment portfolio and he is highly engaged in the global dialogue on long-term investing. He is a member of the World Bank's Global Infrastructure Facility, the WEF's Global Future Council, and IIF's Infrastructure Working Group.

Krzysztof Gogol
Chris Gogol graduated with a Master Degree in Computer Science and Mathematics. He is the Founder and CEO at WealthArc. His previous experiences include private banks from Vontobel Group, Swiss hedge funds, and EY. As a strong believer in the power of big data, AI, and automation, he founded an all-in-one FinTech platform, WealthArc, to drive digitalization of wealth management industry.

Prof. Amit Goyal
Amit Goyal is Swiss Finance Institute Professor of Finance at the University of Lausanne and has held an SFI Senior Chair since 2008. Prof. Goyal's research has been published in the top finance journals worldwide and featured in the international press. He is a regular speaker at leading academic conferences in finance. His main research interests lie in empirical asset pricing. In ongoing research, Prof. Goyal and his coauthor revisit the recently proposed time-series (TS) momentum strategies.

Speakers' Profiles


Roger Hilty


Dr. Anja Hochberg

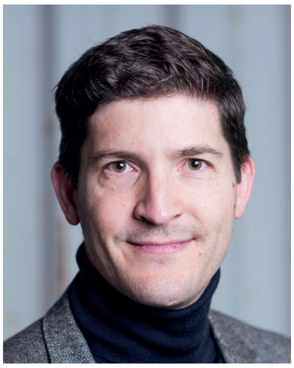

Frédéric Hoogveld

Roger Hilty
Roger Hilty is a partner and Co-head of the Trading team at LGT Capital Partners. He is responsible for Managed Futures/Global Macro manager research and portfolio management. He joined the firm in 2004 from LGT Bank, where he started his career in 2000 in the Trading/Treasury division. He holds a Bachelor's degree and MBA in Finance from the University Liechtenstein. Roger Hilty is a regular invited speaker at conferences and universities, and was a professional road-racing cyclist in the international cycling team GS Ericsson Villiger (ERI).

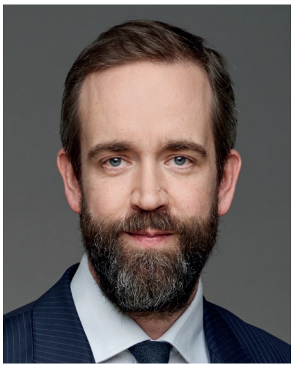
Dr. Anja Hochberg
Anja Hochberg studied economic history, macroeconomics, and law in Berlin, successfully completed postgraduate studies in the field of international economics at the College of Europe in Bruges, Belgium, and earned her doctorate at the University of Wales. In addition, she was engaged as Professor of Economics for four years at the University of Wales, focusing on international financial markets. In December 2015, Dr. Hochberg was appointed to Head of Investment Services. As of January 2017, she took over the responsibility for investment solutions on a global level.

Frédéric Hoogveld
Frédéric Hoogveld has been Head of Investment Specialists—Index and Smart Beta at Amundi since 2015. He joined Amundi in 2011 as an investment specialist on European equities. In 2014 he joined Amundi's Index and Smart Beta team, where he focuses on smart beta and low-carbon solutions. Prior to that, Hoogveld worked as an equity quant analyst for a number of asset managers, designing long-only and long–short factor investment strategies.
His career began with a position as a consultant for Factset Research Systems. Frédéric Hoogveld holds a Master's degree in Engineering from Ecole Centrale de Nantes as well as a Master's degree in Corporate Finance from La Sorbonne (the University of Paris) and an MBA from INSEAD. Hoogveld is both a CFA and a CAIA Charter Holder.

Speakers' Profiles


Ralf Huber


Prof. François-Serge Lhabitant

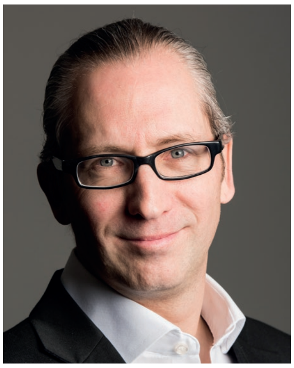

Stefan Mühlemann

Ralf Huber
Ralf Huber, co-founder of Apiax, has over 16 years of legal and compliance experience and holds a Master in Law from the University of Zurich. Starting his compliance career at Zürcher Kantonalbank, he went on to perform a variety of different legal and compliance roles at Credit Suisse. In his last role, Ralf Huber managed a lawyer team covering all legal and compliance tasks for the investment services and products, asset management, and mutual funds business of Credit Suisse.

Prof. François-Serge Lhabitant
François-Serge Lhabitant is the Chief Executive Officer and the Chief Investment Officer of Kedge Capital. Prof. Lhabitant was previously a senior management member at Union Bancaire Privée (Geneva) and a Director at UBS Global Asset Management. He is a Professor of Finance at the EDHEC Business School (France) and a Visiting Professor of Finance at the Hong Kong University of Science and Technology (Hong Kong). He has been an Swiss Finance Institute Adjunct Professor since 2010, and was formerly a Professor of Finance at the HEC University of Lausanne. Prof. Lhabitant received a PhD in finance, an MSc in banking and finance and a BSc in economics from the University of Lausanne, as well as a computer engineering degree from the Swiss Federal Institute of Technology. He also holds an LLM in Tax Law from the University of Geneva.

Stefan Mühlemann
Stefan Mühlemann is the founder & CEO of Loanboox. Loanboox is the leading independent money and capital market platform for public-sector borrowers, institutional investors, and banks and has recently been selected as best Swiss Fintech start-up. Stefan Mühlemann has more than 25 years of experience in the banking and financing sector, is a successful entrepreneur, and has lectured at the universities of St. Gallen and Zurich. He took his Master's at the renowned Tuck School of Business at Dartmouth in the USA.

Speakers' Profiles



Clifford Padevit

Dr. Graham Robertson

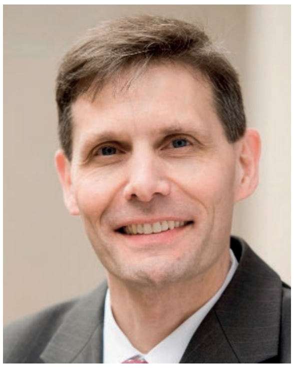
David Strebel

Clifford Padevit
Clifford Padevit is the Deputy Editor-In-Chief of Finanz and Wirtschaft, the leading Financial Newspaper in Switzerland. Before his appointment, he was based in London as a financial correspondent for five years. Clifford Padevit holds degrees in Journalism and Business Administration.

Dr. Graham Robertson
Graham Robertson is Partner and Head of Client Portfolio Management at Man AHL ('AHL'). Prior to joining AHL in 2011, Dr. Robertson developed capital structure arbitrage strategies at KBC Alternative Investment Management and equity derivative relative value models for Vicis Capital. He started his career at Credit Suisse in fixed income markets before moving to Commerzbank where he established the relative value team and subsequently became Head of Credit Strategy. Dr. Graham holds a DPhil from Oxford University in Seismology and a BSc in Geophysics from Edinburgh University.

David Strebel
David Strebel has been a member of the Executive Board of the Thurgauer Kantonalbank (TKB) since 1 July 2015. He heads the business area Market Services, where TKB is bundling its sales support units. Prior to joining TKB, he led the central portfolio management unit of Swiss Bank Corporation and, after the merger, launched the fee-based investment advisory solutions at UBS. David Strebel holds a federal diploma as a Certified Financial Analyst and Portfolio Manager as well as a diploma as a Certified International Wealth Manager.

Speakers' Profiles



René Weber

Matthias Wyss

René Weber

René Weber heads the Policy Coordination Division and is on the management board of the Swiss State Secretariat for International Finance. He is responsible for financial market policy and strategy, including regulatory analysis, and leads financial dialogues and negotiations with partner countries. He spent a decade at the International Monetary Fund, between 2010 and 2013 as a member of the Executive Board, and has extensive national policy making experience gained in the Swiss Ministries of Economy and Finance.

Matthias Wyss

Matthias Wyss is Head of the PBT Product Development Practice and Principal. He is responsible for the product and innovation roadmap within Private Banking Technologies and acts as a methodology expert in business development activities. He holds a Masters in Financial Economics from the University of Oxford and a Master degree in Quantitative Finance from ETH Zurich. He has several years of work experience as a Quantitative Analyst in the financial industry in Switzerland and the UK.

Co-Organizers

kantonschwyz

The Canton Schwyz with the area around Pfäffikon SZ has attracted a respectable number of asset managers, private equity firms, hedge funds, family offices and specialized financial service providers and has become a significant part of Zurich's financial community.

swiss:finance:institute

Swiss Finance Institute (SFI) is the national center for fundamental research, doctoral training, knowledge exchange, and continuing education in the fields of banking and finance. SFI's mission is to grow knowledge capital for the Swiss financial marketplace. Created in 2006 as a public–private partnership, SFI is a common initiative of the Swiss finance industry, six leading Swiss universities, and the Swiss Confederation.

FINANZ und WIRTSCHAFT

Published twice a week, on Wednesday and Saturday, «Finanz und Wirtschaft» offers private and institutional investors well-founded guidance in decision-making. It reports on activities on the financial markets, comments on events and trends, provides analysis for companies and has the most comprehensive data service of any Swiss newspaper.

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