



School of  
Management and Law

**ZHAW Centre for Asset Management**



**Swiss Hedge Fund Council**

**Winterthur – 28 August 2018**

ZHAW – Centre for Asset Management

# Swiss Hedge Fund Council: A Devotion to Transparency

## Members of the Swiss Hedge Fund Council

- Alpinum Investment Management
- Ayaltis AG
- Crossbow Partners AG
- Dominicé & Co.
- Fort Investment LLC.
- Fundana
- Pictet
- PVB Bernet von Ballmoos AG
- QCAM Currency Asset Management AG
- Quantica Capital AG
- UBS AG

ALPINUM INVESTMENT MANAGEMENT



DOMINICÉ+CO



PERNET VON BALLMOOS  
TRULY SWISS INVESTMENT PARTNERS



QUANTICA CAPITAL



**ZHAW, Center for Asset Management:** Prof. Dr. Peter Schwendner and team

► **Vision:** The Swiss Hedge Fund Council is devoted to advancing transparency, development and trust in hedge funds in Switzerland.

# Become an Advocate for the Swiss Hedge Fund Industry!

## Mission of the Swiss Hedge Fund Council

- The Swiss Hedge Fund Council mandates **academically independent research**.
- The Swiss Hedge Fund Council cooperates with ZHAW by means of **research, publications and education**.
- The Swiss Hedge Fund Council supports the Centre for Asset Management of Zurich University of Applied Sciences (ZHAW) by the means of **advice and financial support**.

## Goals of the Swiss Hedge Fund Council

- ZHAW initiates contacts with the **regulators in coordination with** the members of the Swiss Hedge Fund Council.
- ZHAW initiates industry-related discussions through **contributions to key media**.
- ZHAW **organizes educational hedge fund conferences**, in cooperation with the Swiss Hedge Fund Council.

# Why Join the Swiss Hedge Fund Council?

**Members in the Swiss Hedge Fund Council benefit in a variety of ways, such as:**

## **Media, PR and educational activities**

- Members have speaker opportunities => yearly investor conference, panels
- Members benefit from lobbying and public relations activities
- Members benefit from pro-active coverage in press articles
- Members can participate in educational activities, organized by the ZHAW
- Members can use the council logo, benefiting from the associated prestige
- Members have access to sponsoring opportunities => research, investor circles

**=> Our website:** <http://www.shfc.ch>

# Additional Reasons to Join the Swiss Hedge Fund Council...

1

## Access to ZHAW expertise

- Members can initiate and support in-depth industry research and surveys
- Members get access to the expertise of ZHAW representatives => speeches at client meetings; research inputs etc.

2

## Networking opportunities

- Members expand their professional opportunities by accessing a network of industry leaders through at least 3 member meetings per year, including lunch
- Members get regular information flow on the activities of the council

3

## Project selection

- Members fully participate in the decision-making process

# Visibility Through High-Profile Publications in Key Media

Neue Zürcher Zeitung

**AGEFI**  
AGEFI.com

**FINANZ** und  
**WIRTSCHAFT**

**IPE** INVESTMENT  
& PENSIONS  
EUROPE

**LE TEMPS**

SCHWEIZER  
PERSONAL  
VORSORGE  
PREVOYANCE  
PROFESSIONNELLE  
SUISSE

Treffpunkt der Finanzwelt  
**finews.ch**

# Extensive Reach .....

## Regular Data Releases, Publications and Events

Originator	Description	Date / Frequency	Recipients/Readers
ZHAW	Press releases on the development of hedge funds	Quarterly	2,500
ZHAW	Investor Conference Hedge Funds	Yearly	2.500 invitations. Participants 2017: 120E
ZHAW	Investor Circle	Quarterly	2,500 invitations. 60-100 participants
ZHAW	News Flows on the Council Website: <a href="http://www.shfc.ch">www.shfc.ch</a>	Regularly	online

# ....Through Conferences, Investor Circles and Panels .....

Authors	Organizer	Description	Date
Schwendner/ Anhorn	Investor Fachtagung	Market opportunities and need for action of hedge funds in Switzerland	06.09.2017
Meier	Investor Circle	ZHAW: Private Debt and Bank-Sourcing	27.04.2017
Meier, ZHAW; Arnet, UBS; Eberhard, E. de Rothschild; Suter, QCAM	Finanzmesse 2017, Zurich: panel discussion with Council members	Aktives Investment Management in einem passiv gesteuerten Umfeld am Beispiel von Hedge Funds	01.02.2017
Meier	Investor Circle	ZHAW: Eine andere Rendite-quelle mit alternativen Risiko-prämien	31.01.2017
Meier/Stoz	Investor Circle	ZHAW: Liquid Alternatives	20.09.2016
Meier	HFM Allocator Network: Summit – Zurich	Hedge Funds under Fire. For how long?	15.09.2016
Meier/Anhorn	ZHAW / Swiss Hedge Fund Council	Investor Conference Hedge Funds, Zurich: Management von Portfolio Risiken mit Hedge Funds	25.08.2016

**Key event:** Yearly Hedge Fund Conference in September with five speakers & over 100 participants.

**Next member meeting:** September 12, 2018



# ....and Through Publications and Papers.....

Authors	Title	Journal	Date
Schwendner / Anhorn	Anlagefonds Beilage: Rückblick 2017 (& Ausblick)	NZZ Fondsbeilage Januar 2018	25.01.2018
Meier	Die Rückkehr der Heuschrecken	Luzerner Zeitung	06.07.2017
Meier / Anhorn	Hedge-Funds-Risiken werden überschätzt	FuW	04.03.2017
Meier / Anhorn	Finanzmesse 2017, Zurich: Panel discussion with council members	Council website; Various websites	February 2017
Anhorn / Meier	Hedge Funds: Rückblick 2016	NZZ Fondsbeilage Januar 2017	26.01.2017
Meier/Schwendner	Multi-Asset-Portfolios konvergieren zu Hedge Funds	Schweizer Personalvorsorge	December 2016
Council members / Anhorn	Stürmische Zeiten: Rendite jagen oder Risiko begrenzen?	B2B Magazine	June 2016
Meier	Interview: Hende Funds sind passiven Aktieninvestments überlegen	Fondstrends	03.02.2016
Meier / Anhorn	Hedge Funds: Rückblick 2015	NZZ Fondsbeilage Januar 2016	28.01.2016
Meier / Liechti	Hedge Funds bei Pensionskassen wenig beliebt. Auch Hedge Funds spüren Druck auf Gebühren	Schweizer Personalvorsorge	Nov. 2015
Anhorn / Moor	Auswahlkriterien für externe Asset Manager und Anlagegrundsätze: Eine Untersuchung von 35 Pensionskassen	Research report ZHAW German and French	18.11.2015
Meier / Liechti	Nouveau record pour les actifs de hedge funds	Le Temps	29.06.2015
...	...	...	...

# ZHAW Team: Access to Academic Competences & Experience

Team members	Core competencies	Scientific and practical experience
<b>Prof. Dr. Peter Schwendner</b> CFA, FRM	Asset management; Risk management; Modelling of complex systems; Trading models; Tail risk research	Head Centre for Asset Management, senior lecturer for “Active Investment Management” (BSc Banking and Finance) and for “Market Risk Management” (MSc Banking and Finance). Project leader: European government bond dynamics and stability policies. Multi-asset investment process using Bayes ensembles of trading models. Risk scenarios for systematic investment products. Peter Schwendner has 15 years of work experience in the financial industry as a head of quantitative research at Sal. Oppenheim and as a partner at Fortinbras Asset Management.
<b>Dr. Jan-Alexander Posth</b>	Trading strategies; Investment management; Portfolio management	Jan-Alexander Posth holds a PhD in theoretical physics from Heinrich Heine University Düsseldorf. He is senior lecturer for “Banking Management” (BSc Banking and Finance), for Risk Management (MSc Banking and Finance) and for “Systematic Strategies and Hedge Funds” (MSc Banking and Finance) at the ZHAW School of Management and Law. He has more than 12 years’ professional track record in the financial services industry. Starting at Deutsche Postbank in the structured credit business, he moved on to Landesbank Baden-Württemberg where he led the fund derivatives trading desk. Joining STOXX Ltd. in 2012, he was responsible for the development of smart-beta equity indices before becoming Head of Research and Portfolio Management at Tom Capital AG in 2015.
<b>Dr. Tomasz Orpiszewski</b> CFA	Econometric and Statistical Modelling; Investment management; Fixed income; Economics	Lecturer for Python Applications in Finance (MSc Banking and Finance) and Statistics (BSc Banking and Finance) at the ZHAW School of Management and Law. Tomasz has 8 years of work experience in the financial industry, as fund manager and quantitative strategist at Tom Capital AG, economist at the European Stability Mechanism, fixed income strategist at Candriam, and economist at AXA Investment Managers.

# More Access to an Experienced ZHAW Team ....

Team members	Core competencies	Scientific and practical experience
<p><b>Regina Anhorn</b> Lic .rer. publ. HSG, CAS in financial market law, UZH</p>	<p>Investment Management; Hedge fund and pension fund analysis; Financial market law</p>	<p>Senior lecturer, responsibility for the module “Active Investment Management” at the ZHAW (BSc Banking and Finance). Author of various ZHAW reports / surveys on the Swiss hedge fund industry and on global custody. Co-author of a recent survey among Swiss pension funds on the selection criteria for asset managers. Practical experience includes positions as a sell-side banking analyst at LODH (Zurich/Geneva) and as a Director of European equity sales (London).</p>
<p><b>Drilon Prenaj</b></p>	<p>Risk Management; Quantitative Methods; Programming in R</p>	<p>After having studied during three years at ETH Zurich, Drilon Prenaj graduated in 2016 from ZHAW School of Engineering with a BSc of Financial Engineering (major in Financial Mathematics). In September 2016, he enrolled in the Master of Science in Banking &amp; Finance at the SML. Currently, he is 50% employed as a research assistant at the Institute for Wealth &amp; Asset Management.</p>
<p><b>Prof. Dr. Peter Meier</b> Senior Advisor</p>	<p>Risk management; Portfolio management; Hedge funds; Investment funds</p>	<p>Recent CTI-related key research &amp; publications: Hedge fund investments, asset allocation and optimization, ESG investment strategies, risk management for asset managers, ratings for hedge funds. Current secondary occupations (among others): Member of supervisory board and investment committee of SV Group Pension Foundations; member of investment committee of Swissbroke Pension Foundation; member of the supervisory board of Migros Bank.</p>

# Swiss Hedge Fund Council - Who to Contact

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