

ZHAW Centre for Asset Management



Swiss Hedge Fund Council

Winterthur – 23 April 2019

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.
- QCAM Currency Asset Management AG
- Quantica Capital AG
- UBS AG

ALPINUM INVESTMENT MANAGEMENT

ayaltis

Crossbow Partners
Experience & Discipline

DOMINICÉ+CO

FORT
INVESTMENT LLC
SWITZERLAND

QCAM[®] Currency
Asset
Management

QUANTICA'CAPITAL

UBS

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.**

...and its Goals

- ZHAW initiates **industry contacts** 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, educational and marketing activities:

- Members have speaker opportunities → yearly investor conference, panels
- Members benefit from lobbying 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>

Recent Activities of the Swiss Hedge Fund Council

Example from the last “Finanzmesse” in Zurich

FINANZ'19

The Swiss Hedge Fund Council/ZHAW have been awarded two panel slots at the traditional yearly Finanz'19 in Zürich. The motto was "Navigating through Challenging Times".

Panel 1

Focus Alternative Risk Premia Concept

Date Tuesday, January 22, 2019; 17:00 - 17:45

Set up Speakers (from left to right):

- Felix Gasser, FORT Investment Switzerland
- Pierre de Saab, Dominicé & Co - Asset Management
- Peter Rice, Crossbow Partners AG
- Mathias Piardon, Ayaltis AG
- Dr. Jan-Alexander Posth, ZHAW (Moderator)



Panel 2

Focus Drawdown Management Konzept

Date Wednesday, January 23, 2019; 16:00 - 16:45

Set up Speakers (from left to right):

- Reto Ineichen, Alpinium Investment Management AG
- Felix Gasser, FORT Investment Switzerland
- David Friche, Crossbow Partners AG
- Patrick J. Aregger, Quantica Capital AG
- Prof. Dr. Peter Schwendner, ZHAW (Moderator)



Council Website: Selected Member Contributions 2019

Selected member contributions 2019 on the council website

Alpinium Investment Management:

Investment Letter Q2 2019

Investment Letter Q1 2019

Ayaltis:

INSIGHT April 2018: Liquid Alternatives

Crossbow Partners:

Newsletter January 2019

QCAM Currency Asse Management:

Q2 2019: April

Q1 2019: January, February, March

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

FINANZ und
WIRTSCHAFT

IPE INVESTMENT
& PENSIONS
EUROPE



SCHWEIZER
PERSONAL
VORSORGE
PREVOYANCE
PROFESSIONNELLE
SUISSE

Treffpunkt der Finanzwelt
finews.ch

News Flows and Media

Regular news flows and events

Originator	Description	Date / Frequency	Recipients/Readers
ZHAW	Investor Conference Hedge Funds	Yearly	2.500 invitations. Participants 2018: 110
ZHAW	Investor Circles	Re-launch in November 2018	2,500 invitations. 60-100 participants
ZHAW	Council Website: www.shfc.ch	Online	Online

Media contributions & industry reports

Authors	Title	Journal / editor	Date
Anhorn	Industry report: The Hedge Fund Industry in Switzerland in a Changing Landscape	ZHAW	January 2019
Anhorn	Anlagefonds Beilage: Rückblick 2018 (& Ausblick)	NZZ Fondsbeilage Januar 2019	January 2019
Anhorn / Prenaj	Zusammenfassung Fachtagung 2018: Steigende Volatilität – Höheres Alpha-Potenzial	B2B September 2018	September 2018
Schwendner / Anhorn	Anlagefonds Beilage: Rückblick 2017 (& Ausblick)	NZZ Fondsbeilage Januar 2018	January 2018
Meier	Die Rückkehr der Heuschrecken	Luzerner Zeitung	July 2017
Meier / Anhorn	Hedge-Fund-Risiken werden überschätzt	FuW	March 2017
Meier / Anhorn	Finanzmesse 2017, Zurich: panel discussion with council members	Council website; Various websites	February 2017
Anhorn / Meier	Anlagefonds Beilage: Rückblick 2016 (& Ausblick)	NZZ Fondsbeilage Januar 2017	January 2017

Conferences, Investor Circles and Education

Authors	Organizer	Description	Date
Schwendner/Posth/Anhorn, ZHAW	Finanz '19, Zurich:	Drawdown Management Konzept	23.01.2019
	Panel discussion with Council members	Alternative Risk Premia Concept	22.01.2019
Anhorn	Investor Circle	Eastern Europe – Attractive in Its Diversity	15.11.2018
Schwendner/Anhorn	Investor Fachtagung Hedge Funds	Steigende Volatilität - Höheres Alpha-Potenzial	29.08.2018
Anhorn/Schwendner	ZHAW / grosse Schweizer Pensionskasse	Weiterbildung für den Stiftungsrat	31.01.2018
Schwendner/ Anhorn	Investor Fachtagung Hedge Funds	Market opportunities and need for action of hedge funds in Switzerland	06.09.2017
Anhorn	ZHAW & SV Stiftungsrat	Weiterbildung	28.08.2017
Meier	Investor Circle	ZHAW: Private Debt and Bank-Sourcing	27.04.2017
Anhorn/Schwendner	ZHAW	Weiterbildungstag grosse Pensionskasse	06.02.2017
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 Renditequelle mit alternativen Risikoprämien	31.01.2017

ZHAW Team: Access to Academic Competences & Experience

Team members	Core competencies	Scientific and practical experience
Prof. Dr. Peter Schwendner 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.
Dr. Jan-Alexander Posth	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.
Dr. Tomasz Orpiszewski 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>Regina Anhorn 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>Marko Trosic-Ivanisevic</p>	<p>Relationship management; life insurance; languages</p>	<p>Marko Trosic-Ivanisevic graduated in 2018 with a BSc in Business Administration at the University of Applied Sciences and Arts Western Switzerland, while being employed at a Swiss leading insurance company. In September 2018, he enrolled in the ZHAW MSc Banking & Finance program. He works part-time as a research assistant in the team of Peter Schwendner.</p>

Contacts ZHAW

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