

Best practice investment monitoring

Topic

“Current investment conditions for investment management organizations are very challenging due to increasing regulations, increasing complexity of the financial instruments, increasing uncertainty of the financial markets and with this due to increasing difficulties to meet the promised investment targets. The approaches for mastering these challenges are company specific but have to address some common aspects of high importance for the success of the whole organization – transparency, accountability, integrity and ethical behavior. The aim of this seminar is to discuss and outline best practices to address two of these common aspects: transparency and accountability within investment management organizations.

Efficient and effective investment monitoring is seen more and more as a precondition for long-term performance – not only by asset management companies but also increasingly by investors like pension funds or family offices. The seminar will focus on processes dealing with performance analytics and investment reporting as well as on the decision-oriented risk and return monitoring – essential especially for complex and multi-step investment processes.”

Content

Introduction to investment monitoring

- Definition of investment monitoring
- Requirements for investment monitoring
- Outline of the investment monitoring process

Performance and reporting framework

- Important definitions
- Questions to be addressed
- Outline of a performance and reporting framework

Decision-oriented risk and return monitoring

- Generic approach for decision-oriented performance analytics
- Outline for decision-oriented risk and return decomposition
- Illustrative examples

Challenges of investment monitoring

- Importance of data quality
- Importance of data relevancy
- Pitfalls in investment monitoring

Who should attend?

“All involved or interested in state-of-the-art performance analytics as well as investment reporting, who want a deeper insight on decision-oriented risk and return monitoring – and this not only from an asset manager but also from an investor perspective.”

Speaker

Dr. Stefan J. Illmer

Language

English

Time and Venue

09:30 – 12:30 and 14:00 – 17:00

Société de Lecture, 11, Grand-Rue, 1204 Genève
(For map details: www.societe-de-lecture.ch)

Seminar fees

SFAA members' attendance is free of charge.

For non SFAA members the fee is CHF 540.– and includes documentation and refreshments.

Registration

Register online (www.azek.ch/campus) or apply with the Registration form on the reverse.

Information

For more information please contact the secretariat of AZEK at:

AZEK AG, Feldstrasse 80, 8180 Bulach, Switzerland

campus@azek.ch

T+41 44 872 35 35

F+41 44 872 35 32

Best practice investment monitoring



Stefan J. Illmer is Managing Director at Illmer Investment Performance Consulting AG, located near Zurich, Switzerland.

IIPC-AG provides consulting and training services in the area of investment reporting, investment controlling, performance presentation, performance measurement, performance attribution, and performance analytics.

Prior to this, Stefan spent sixteen years at Credit Suisse, where he held various positions, most recently as Managing Director and Head of Investment Reporting Development responsible for the development and the promotion of investment reporting within Credit Suisse as well as acting as competence center for best practices in the area of investment reporting, performance presentation and performance analytics.

Stefan is an internationally recognized technical expert in the areas of performance measurement, performance presentation (GIPS Standards), performance attribution, investment controlling and investment reporting. Since 1996 he has been involved in setting and developing industry best practices in these areas – and amongst others currently he chairs a CFA Institute's working group developing best practices for investment reporting.

Stefan is a frequent conference speaker and author of several articles on topics of performance measurement and attribution, investment reporting and GIPS Standards. In addition he is a lecturer on investment controlling as well as on investment reporting at the AZEK (Swiss Training Centre for Investment Professionals).

Stefan studied business administration in Munster and was awarded his Ph.D. in Capital Market Theory from the University of Zurich.

AZEK Campus – Inscription

Inscriptions en ligne sur le site www.azek.ch/campus

Je m'inscris au séminaire «**Best practice investment monitoring**» de l'AZEK Campus du 23 mai 2012 à Genève

Je suis membre* de la SFAA

* Les membres de la SFAA doivent seulement indiquer leur nom, prénom et email.

Je ne suis pas membre de la SFAA ; la participation au séminaire s'élève à CHF 540.-*

* La documentation et les boissons consommées pendant le séminaire sont comprises dans le prix.

Je souhaite devenir membre de la SFAA ; veuillez me contacter

Madame

Monsieur

Nom*

Prénom*

Titre

Fonction*

Employeur

Adresse*

privée

professionnelle

Rue

NPA, lieu

Téléphone

Fax

Email*

Lieu et date

Unterschrift/Signature

*Champs obligatoires

Veuillez envoyer ou faxer le formulaire dûment complété à l'adresse suivante :

AZEK The Swiss Training Centre for Investment Professionals, Feldstrasse 80, 8180 Bülach, T +41 44 872 35 35 F +41 44 872 35 32, campus@azek.ch, www.azek.ch/campus

Conditions générales

Pour les participants qui ne sont pas membres de la SFAA, les frais de participation au séminaire sont payables dès réception de la facture.

Un séminaire est organisé seulement si le nombre de participants est suffisant. Si nécessaire, l'AZEK peut annuler un séminaire au plus tard 5 jours ouvrables avant la date du séminaire.