



50th AFTER-WORK LECTURE ON ASSET & INVESTMENT MANAGEMENT

THURSDAY, 9 JUNE 2022

Chair in Business Administration, Banking and Financial Management
Institute for Finance

TIME TO DIVERSIFY: HOW AND INTO WHAT?

- *Thomas Maloney*, Managing Director, AQR Capital Management, London, United Kingdom

After-Work Lectures on Asset and Investment Management

Series of lectures on current developments in Asset and Investment Management. Exchange of ideas amongst professionals of Corporations, Banks, Asset Management, Investment and Insurance Companies, Financial Advisory Services, Tax Administration, Lawyers, Trustees, Fund Managers and Financial Auditors.

Abstract

Stock/bond portfolios face headwinds from low starting yields, inflation uncertainty and other macroeconomic risks. What can investors do?

In his presentation, Thomas will explore the stock/bond correlation and its relationship to the inflationary environment, including the implications of inflation uncertainty on the role of bonds as diversifiers. He will also touch upon several possible approaches to managing equity risk concentration, including direct tail protection, illiquid assets, and liquid alternatives. Moreover, Thomas will encourage a discussion on his findings on the complementarity between some illiquid and liquid alternatives, considering how best to diversify increasing allocations to illiquid assets.

Main Speaker

Thomas Maloney, Managing Director

Thomas is European head of the Portfolio Solutions Group, where he focuses on conducting investment research and using AQR's capabilities to enhance client portfolios. He contributes to white papers and engages clients on topics such as strategic asset allocation and capturing alternative sources of return. He is co-author of several published articles, including "Exploring Macroeconomic Sensitivities" (JoPM), "Understanding Style Premia" (JOI), and "Market Timing: Sin a Little" (JOIM). Prior to AQR, he was a senior quantitative analyst and portfolio manager at Brevan Howard Asset Management, specializing in quantitative macro strategies and portfolio construction. Thomas earned an M.Phys. in physics with first class honors from the University of Oxford.

Professional Learning (PL) Qualified Activity

This event is a PL Qualified Activity and earns CFA Institute members 1.0 PL Credits. For further information, please refer to the back of this brochure.

Programme

Thursday, 9 June 2022

Welcome and Introduction

05.30 p.m. *Jennifer Schein*, MSc
Research Assistant / PhD Student
Chair in Business Administration, Banking and Financial Management

Time to Diversify: How and Into What?

05.40 p.m. *Thomas Maloney*, Managing Director, AQR Capital Management, London, United Kingdom

Discussion

06.30 p.m. Chair: *Jennifer Schein*

Closing Words

06.40 p.m. *Dr. Thomas Trauth*, CFA, President of the CFA Society Liechtenstein

Apéro

06.50 p.m. A p é r o a n d E x c h a n g e o f I d e a s

General Information

Participants

Professionals from Corporations, Banks, Asset and Investment Management Companies, Insurance Companies, Financial Advisory Services, Tax Administration, Lawyers, Trustees, Fund Managers and Financial Auditors. Graduate and undergraduate students with interest in investments and finance.

Location

University of Liechtenstein, Vaduz
Lecture Hall 2 (H2)

Time

Thursday, 9 June 2022
05.30 - 07.00 p.m.

Fee

Free of charge. Advance registration required.

Registration

For registration visit www.uni.li/awl or send an e-mail to banking@uni.li.

Deadline for Registration

Monday, 6 June 2022

Contact and Information

Jennifer Schein, Research Assistant / PhD Student, Chair in Business Administration, Banking and Financial Management, Institute for Finance, University of Liechtenstein, Vaduz

Assistant: *Anna-Maria Meyer*, University of Liechtenstein, Institute for Finance,
T +423 265 13 49, banking@uni.li

Master (MSc) in Finance

The Master's degree programme in Finance is an internationally recognised Master's degree programme and is currently one of the few English programmes in the German-speaking area with a focus on asset management, risk management and international finance.

This programme is unique thanks to its international approach, its CFA-oriented curriculum and its personal study environment, where students are treated as individuals. Around forty students from all over the world are admitted every year.

Next Start: September 2022

www.uni.li/master-finance

CFA Society Liechtenstein

The CFA Society Liechtenstein is an official member society of the CFA Institute. Its origins date back to January 2006 when it was set-up by 15 founding partners and today counts over 100 members. Members are granted access to a variety of valuable resources and international conferences.

www.cfasociety.org/liechtenstein

Professional Learning (PL) Qualified Activity

CFA Institute offers Professional Learning (PL) to our members to help you cultivate your curiosity and advance in your career. We encourage our members to record at least 20 credits annually to stay current with changing practices and evolving industry demands.

www.cfainstitute.org/en/membership/professional-development/pl

SEMINARVERANSTALTUNG

ESG KOMPAKT 2022

Institut für Finance

Lehrstuhl für Betriebswirtschaftslehre, Bank- und Finanzmanagement

«ESG Kompakt» dient als Plattform, um den Austausch zwischen diversen Akteuren der Finanz- und Realwirtschaft zu stärken und das Thema Nachhaltigkeit von diversen Blickpunkten zu beleuchten und zur Diskussion zu stellen.

Mittwoch, 6. April 2022

"Investoren, Kapitaleigner"

Dienstag, 7. Juni 2022

"Finanzdienstleister, Vermögensverwalter"

Dienstag, 20. September 2022

"Regulierung"

Dienstag, 8. oder 15. November 2022

"Realwirtschaft"

Partner





WORKSHOP LIECHTENSTEIN WORKSHOP OF SUSTAINABLE FINANCE 2022

Chair in Business Administration
Banking and Financial Management, Institute for Finance

Thursday, 22 September 2022, 9.00 am–4.30 pm
Hybrid Conference (Webinar via Zoom / on Campus)

Our workshop meets the rapidly increasing interest in financial products, which promote a transformation towards a sustainable society. Interest and demand for sustainable investing and financing products is continuously increasing. With this platform we pursue a very unique way by encouraging the discussion between researchers and practitioners.

Workshop Programme

- Paper Presentations and Discussions

Awards

- **Best Paper Award: VP Bank AG Liechtenstein** (CHF 2,000)
- **Impact Award: LIFE Climate Foundation Liechtenstein** (CHF 2,000)
- **NEW: Climate Finance Award: Liechtenstein Life Assurance AG** (CHF 2,000)

Registration and further information

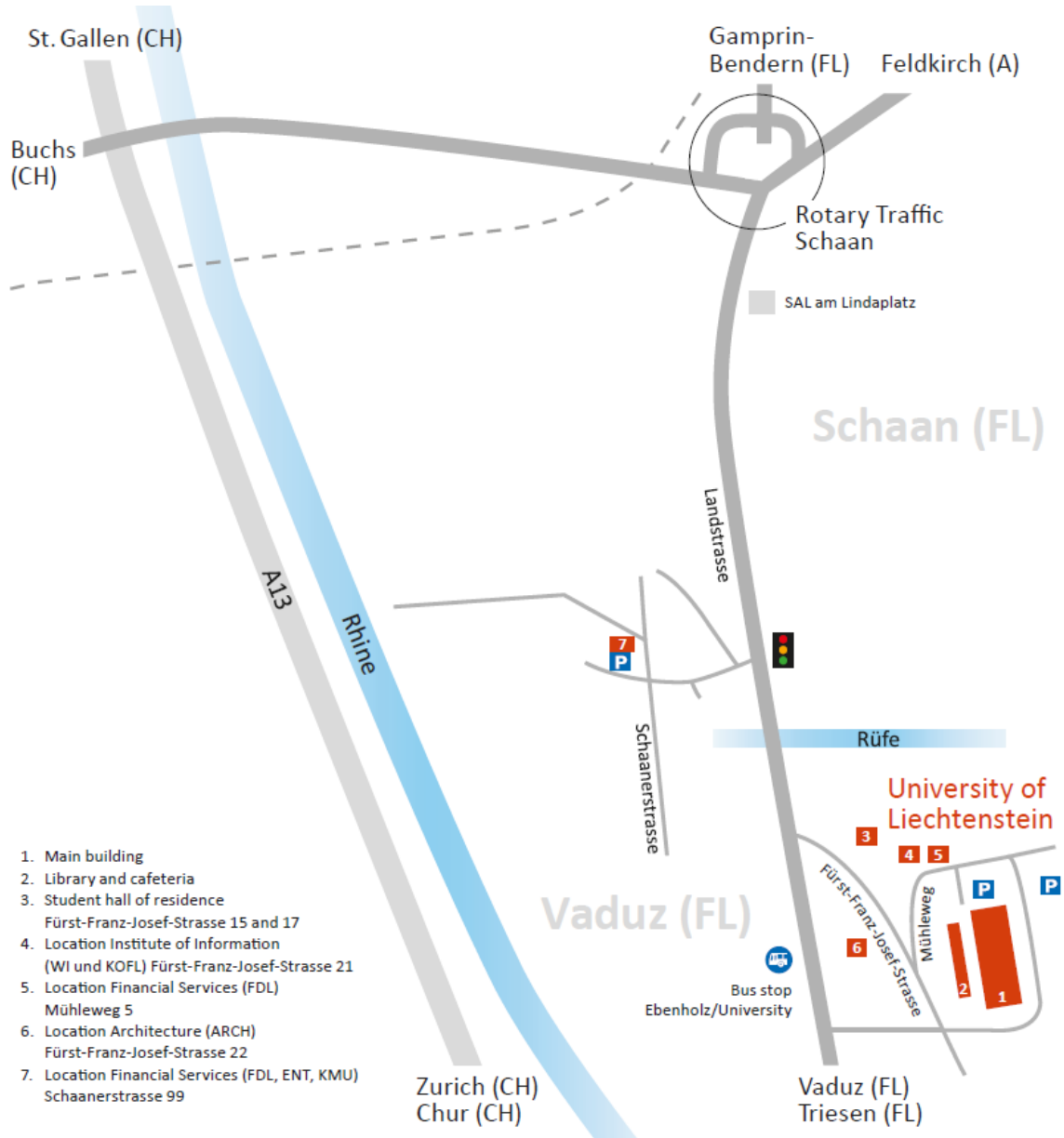
- uni.li/sustainablefinance

Partners



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Location



University of Liechtenstein
Fürst-Franz-Josef-Strasse, 9490 Vaduz

T +423 265 11 11 F +423 265 11 12
info@uni.li, www.uni.li