



Newsletter - January 2018

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New Stakeholders

We are delighted to welcome new additions to the SBAI family

Investor Chapter

- **Aktia Asset Management Ltd (Finland)**

Signatories

- **Wadhvani Asset Management (UK)**

SBAI's areas of focus in 2018

In 2018 the SBAI will continue its proactive engagement with its stakeholders and market participants on important topics, including:

- ***Big data, artificial intelligence and machine learning in asset management:*** Following the success of its roundtables in San Francisco and Shanghai in 2017, the SBAI continues its efforts in this area. On 6 March 2018, the SBAI will hold an event in New York entirely dedicated to the topic to explore innovation in this space, as well as regulatory and compliance considerations. **In light of the strong interest from all our stakeholders, the SBAI invites stakeholders to join a working group to explore in more detail the regulatory/compliance and ethical considerations in this whole area.**
- ***Factor-based investing:*** A working group has been established to explore topics such as applicability of the Alternative Investment Standards, back testing standards, benchmarking etc. Findings will be reported at SBAI Roundtables over the coming months.
- ***Loan, credit and illiquid investments*** will be explored in more detail at the SBAI Swiss Institutional Investor Roundtable to be held on 8 February in Geneva.
- ***Responsible investing*** will be on the agenda at the upcoming Helsinki and Geneva Roundtables.



- **Cyber Security:** For 2018 the SBAI is planning to update its cyber security memo and develop a new format for its very popular cyber-attack simulation series.
- **Culture and diversity:** This important area has risen to the top of Board and management agendas in every sector, and financial regulators are exploring the linkages between culture (or the lack thereof) and compliance failures. **The Chairman of the SBAI, Dame Amelia Fawcett, will lead a discussion group to explore this topic in more detail. Stakeholders are invited to participate.**
- **Insurance Linked Securities (ILS):** We will form a working group to explore industry practices and standards in the area of ILS management, with a particular focus on valuations. **The SBAI invites stakeholders to join a working group to explore this area in more detail.**

Upcoming events

- **6 February, Helsinki: SBAI Institutional Investor Roundtable**
An annual gathering of the Nordic institutional investor and manager community. Speakers include senior representatives from Aberdeen Asset Managers, AP3, BlueBay Asset Management, Capital Fund Management, Church Commissioners for England, FERD, Hiscox Re Insurance Linked Strategies, Ionic Capital Management and Varma Mutual Pension Insurance Company. The opening remarks will be made by a senior representative of the Finnish Ministry of Finance.
- **8 February, Geneva: SBAI Institutional Investor Roundtable**
An annual gathering of the Swiss institutional investor and manager community. Speakers include senior representatives from BlueBay Asset Management, Ionic Capital Management, Mirabaud Asset Management, Pictet Alternative Advisors, Systematica Investments and Unigestion.
- **5 March, New York: [Access Alts Asia Alternatives Summit](#) (third party conference)**
SBAI will host a panel discussion: “Successful Allocation and Impact Investing” at this year’s Summit. Panellists include senior representatives from Alaska Permanent Fund, San Francisco Employees’ Retirement System, OMERS and Texas ERS.
- **6 March, New York: SBAI Big Data/Artificial Intelligence Roundtable**
Speakers include representatives from BlueMountain Capital Management, Dechert, Jasper Capital, Periscope Capital and Winton Capital.
- **7 March, Toronto: SBAI Institutional Investor Roundtable**
An annual gathering of the Canadian institutional investor and manager community. Speakers include representatives from Caisse de dépôt et placement du Québec, CPPIB, Fiera Capital, Nephila Advisors, OTPP, Periscope Capital and Polar Asset Management Partners.
- **22-25 April, [GAIM Ops Cayman](#) (third party conference)**
There will be two SBAI stakeholder panels at this third party conference. Topics to be covered include the SBAI’s work on the Standard Total Expense Ratio (STER) and due diligence case studies, with speakers from Caisse de dépôt et placement du Québec, Howard Hughes Medical Institute, Napier Park Global Capital and PAAMCO Prisma.



- **Week of 7 May: Hong Kong & Singapore: SBAI Institutional Investor Roundtables**
- **30 May, New York: SBAI Annual North American Stakeholder Forum**
- **Week of 20 August, Melbourne, Sydney, Auckland: SBAI Institutional Investor Roundtables**
- **26 September, London, SBAI Annual General Assembly**
- **27 November, Montreal, SBAI Institutional Investor Roundtable**

The full event schedule is available [here](#).

APPENDIX

Aktia Asset Management Ltd

Aktia Asset Management Ltd is an asset management company specialized in serving institutional clients. The company was founded in 1997 and is a subsidiary to the listed parent company Aktia Bank Plc. We provide services to pension insurance institutions, insurance companies, foundations and corporate customers. Our assets under management is about \$10 billion, comprising direct investments and investments via investment funds in various asset classes globally. Our three key areas are EMD, Nordic Equities and Alternative Investments. We have a team of 25 investment professionals supported by over 40 members in supporting services.

Within alternative investments we invest in external funds and manage both fund-of-funds and managed accounts with focus in liquid trading strategies (including hedge funds, risk premia and commodities) and alternative credit strategies (liquid and illiquid credit strategies).

Wadhvani Asset Management

Wadhvani Asset Management is a fully systematic asset manager specialising in using both price and non-price information to deliver three types of strategies: Trend Following, Non-Trend Directional and Relative Value. The firm was founded in October 2002 by Dr Sushil Wadhvani, CBE, a distinguished scholar, economist and investor; Dr. Wadhvani was formerly a full-time member of the Monetary Policy Committee at the Bank of England. The firm's approach is rooted in Keynesian and behavioural economics and investment process is driven an experienced research team who have been academic economists, Central Bankers and investment practitioners. It is this unique combination of experiences added to a commitment to continuous innovation which both differentiates the firm's thought process and provides investors with strong risk adjusted returns which only weakly correlate with major assets classes and other investment strategies. In addition the agility of WAM's implementation ensures strategies perform well in a variety of market conditions.



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