



Press Release

London, Nice, Singapore, February 7th, 2012

Debates on key regulatory topics and presentation of latest EDHEC-Risk Institute research at the EDHEC-Risk Europe Days conference in London, March 27-29, 2012

Debates on the **risks and regulation of Exchange-Traded Funds (ETFs) and protection of investors from pension fund and alternative investment risks** will be high on the agenda of the EDHEC-Risk Europe Days 2012 conference at The Brewery in London on March 27-29 next. Roundtables involving leading industry representatives and regulators will address the following topics on each morning of the conference:

- Perceived Risks and Benefits of ETF Investments and Regulators' Considerations: Towards More Regulation for ETFs?
- Pensions at Risk: How to Protect Investors from Pension Fund Risk?
- Is the AIFM Directive Really Guaranteeing Better Protection for Investors?

The conference will also feature the latest EDHEC-Risk Institute research on a range of topics that are currently relevant for the financial industry. On the first day, the **Indexation and Passive Investment Conference** will focus on exploring enhanced index and optimal benchmark construction and look at new forms of indices and benchmarks. Results of an exclusive survey of European asset owners will highlight the latest trends in ETF usage. EDHEC-Risk will present a study looking at how heavy ETF trading affects the pricing and liquidity of the underlying assets.

On the second day, the **Global Institutional Investment Conference** will present the results of EDHEC-Risk research on Solvency II benchmarks, hybrid pension plans and inflation-linked corporate bond investing. The third day will be dedicated to the **Alternative Investment Conference**. Hedge fund modelling and performance, long-short commodity investing and risk management, idiosyncratic-risk based commodity strategies, high frequency trading, and idiosyncratic volatility hedging for portfolio volatility management will be some of the themes included in the programme.

The conference will include the participation of Global Event Partners Amundi ETF, BNP Paribas Investment Partners, BNP Paribas Securities Services, Koris International, Lyxor Asset Management, Russell Indexes and State Street Global Advisors (SPDR ETFs); Gold Sponsors Ossiam and Stoxx; Silver Sponsors CACEIS, NYSE Euronext and THEAM; and Exhibitors AlternativeSoft, Banque Privée Edmond de Rothschild, S&P Indices, SIX Swiss Exchange and Tikehau Investment Management.

The event is structured to appeal to institutional investors, asset management professionals, policymakers and alternative investment managers.

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About EDHEC-Risk Institute

Since 2001, EDHEC has been pursuing an ambitious policy in terms of international research. This policy, known as “Research for Business”, aims to make EDHEC an academic institution of reference for the industry in a small number of areas in which the school has reached critical mass in terms of expertise and research results.

Among these areas, asset and risk management have occupied privileged positions, leading to the creation in 2001 of a major research facility: EDHEC-Risk Institute. This institute now boasts a team of 80 permanent professors, engineers and support staff, as well as 18 research associates from the financial industry and 6 affiliate professors.

EDHEC-Risk Institute is located at campuses in Singapore, which was established at the invitation of the Monetary Authority of Singapore (MAS), the City of London in the United Kingdom, and Nice, France. In addition, it has a research team located in the United States.

The research projects managed at EDHEC-Risk Institute receive the support of several financial companies representing some thirty different sponsors (including AXA Investment Managers, BNP Paribas Investment Partners, CME Group, Deutsche Bank, Eurex, iShares, NYSE Euronext, HSBC, Pictet, Robeco, Rothschild & Cie, Russell Investments, Newedge, SocGen, State Street, UBS, and many others).

The philosophy of the institute is to validate its work by publication in prestigious academic journals, but also to make it available to professionals and to participate in industry debate through its Position Papers, published studies and conferences. Each year, EDHEC-Risk organises two conferences for professionals in order to present the results of its research, one in London (EDHEC-Risk Days – Europe) and one in Singapore (EDHEC-Risk Days – Asia), attracting more than 2,000 professional delegates.

To ensure the distribution of its research to the industry, EDHEC-Risk also provides professionals with access to its website, www.edhec-risk.com, which is entirely devoted to international risk and asset management research. The website, which has more than 50,000 regular visitors, is aimed at professionals who wish to benefit from EDHEC-Risk’s analysis and expertise in the area of applied portfolio management research. Its monthly newsletter is distributed to more than 1,000,000 readers.

EDHEC-Risk Institute also has highly significant executive education activities for professionals. In partnership with CFA Institute, it has developed advanced seminars based on its research which are available to CFA charterholders and have been taking place since 2008 in New York, Singapore and London.

EDHEC-Risk Institute has an original PhD in Finance programme which, in addition to its highly selective residential track for young talents worldwide, has an executive track for high level professionals who already have masters degrees from prestigious universities and significant industry experience. Complementing the core faculty, this unique PhD in Finance programme has highly prestigious affiliate faculty from universities such as Princeton, Wharton, Oxford, Chicago and CalTech.

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