

# EDHEC Robeco Journal of Portfolio Management Award 2009



May 26, 2009 - Paris - CNIT La Défense  
EDHEC Institutional Days 2009

# EDHEC Robeco *Journal of Portfolio Management* Award 2009

In 2009, EDHEC, Robeco and the *Journal of Portfolio Management* are presenting the first annual EDHEC/Robeco/*Journal of Portfolio Management* Award to the author of the academic paper published in the *Journal of Portfolio Management* in the previous calendar year which, in the opinion of the jury, has had the most relevance for institutional investors.

For this inaugural award, the winner is Laurence B. Siegel, author of "*Alternatives and Liquidity: Will Spending and Capital Calls Eat Your 'Modern' Portfolio?*"

This paper was chosen following a two-stage selection process, firstly involving a panel of academic experts who drew up a shortlist of potential winning papers, and then a final vote from a jury made up of three Chief Investment Officers from leading European pension funds.

Laurence B. Siegel will present the winning paper at a special session of the EDHEC Institutional Days at the CNIT conference centre in Paris on May 26, 2009. This presentation will be made in English with a simultaneous translation into French.

The background of the slide is a photograph of an audience seated in a dark room, likely a theater or conference hall. The audience members are mostly men in business suits, some looking towards the front. The lighting is dim, with some highlights on the audience members' heads and shoulders. The overall atmosphere is formal and professional.

## Programme

### 17:15–18:30 EDHEC–Robeco–JPM Award 2009

Presenting the research paper published in the *Journal of Portfolio Management* in 2008 with the most relevance for the European institutional investment industry.

Chairman:

**Jean-Louis Laurens**, *Head of Investments, Robeco Group*

Introduction:

**Lionel Martellini**, *Professor of Finance and Scientific Director, EDHEC Risk and Asset Management Research Centre*

**Tom Steenkamp**, *Chief Investment Officer, Asset Allocation and Research, APG Investments*

Presentation:

"Alternatives and Liquidity: Will Spending and Capital Calls Eat Your 'Modern' Portfolio?"

**Laurence Siegel**, *Director of Research, Investment Division, Ford Foundation, Winner of the EDHEC Robeco Journal of Portfolio Management Award 2009*

Selected by:

**Noël Amenc**, **Frank Fabozzi**, **Lionel Martellini**, *Editorial Board, Journal of Portfolio Management*,

**Johan van der Ende**, *Chief Investment Officer, PGGM*

**Frederic Methlow**, *Chief Investment Officer, AVS-AHV Compensation Fund*

**Tom Steenkamp**, *Chief Investment Officer, Asset Allocation and Research, APG Investments*

## Participation

To register, please contact Melanie Ruiz:

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