

Investment Monitoring

Your Goals

- To regularly inform the board of trustees on the most important aspects of the management of your pension fund's assets.
- To appraise the investments results (performance) and to recommend corrective measures.

Our Services

We offer four different services in the area of investment monitoring. Depending on your needs, you can take advantage of each one separately or all together within a package.

Monitoring investments both at the level of the pension fund's total assets and the individual asset classes

- Summary of financial market developments.
- Verification that your pension fund is adhering to all investment guidelines (BVV 2, investment rules).
- Comparison of the return of your pension fund with the investment strategy.
- Comparison of the risk profile of your pension fund with the investment strategy.
- Graphical representation of the historical and expected developments in the funding level.
- Computation of the price volatility reserve from an actuarial and economic angle.
- Computation of the foreign currency allocation and the return contribution of any foreign currency hedging program.
- Corrective measure recommendations.

Comprehensive annual or semi-annual report with the above contents

Monitoring investments at the level of each individual portfolio

- Summary of the portfolio's main characteristics (management team, investment process, investment guidelines and performance goal).
- Analysis of the stability of the management team and investment process.
- Review of compliance by the portfolio manager with the contractual investment guidelines.
- Analysis of the performance and an assessment of whether the portfolio manager reached its performance goal.
- Appraisal of the quality of the portfolio manager's investment reports.
- Discussion of current topics and their impact on the portfolio.
- Corrective measure recommendations.

Comprehensive quarterly reports with the above contents

Monthly Performance Updates

- Update on the most important performance figures.
- Comment on current investment topics.

Watchlist

- Define the measures to be taken should a portfolio manager not reach its performance goals.
- Set out the necessary steps, schedule and responsibilities.
- The process is rule based; however, it is flexible and can be tailored for each client.

Implementation of the Investment Strategy (from 2010)

Your Goals

- To search for the best custodians and asset managers taking the previously selected investment strategy and organisation into account.
- After the search, to review the legal documents and organize the transfer of assets from the old investment vehicles to the new custodian accounts (transition management).

Our Services

- LCP Asalis will coordinate the entire selection process.
- LCP Asalis will directly select Swiss custodians and asset managers.
- Lane Clark & Peacock will be involved in the search for international asset managers (using its database which covers over 200 asset managers).
- Reviewing contracts and other legal documents and monitoring the transition management.