

Financial Markets and Portfolio Management

Swisscanto Award for the Best Professional Paper 2009



Left to right: Manuel Ammann (Editor of FMPM), Thomas Vock (President of the Swiss Society for Financial Market Research), Laureate Michael Steiner, and Gérard Fischer (CEO of the Swisscanto Holding AG).

The Swisscanto Award for the Best Professional Paper 2009 was presented to Michael Steiner for his article “Predicting premiums for the market, size, value, and momentum factors”, published in

Financial Markets and Portfolio Management, Vol. 23, No. 2, 2009, pp. 137-155.

The award ceremony took place on the occasion of the 13th Conference of the Swiss Society for Financial Market Research on March 19, 2010, in Zürich.

Financial Markets and Portfolio Management

FMPM Best Paper Award 2009



Left to right: Thomas Vock (President of the Swiss Society for Financial Market Research), Laureate Burkart Mönch, and Manuel Ammann (Editor of FMPM).

The FMPM Best Paper Award 2009
was presented to Burkart Mönch for his article
“Liquidating large security positions strategically:
a pragmatic and empirical approach”,
published in

Financial Markets and Portfolio Management, Vol. 23, No. 2, 2009, pp. 157-186.

The award ceremony took place on the occasion of the 13th Conference of the Swiss Society for Financial Market Research on March 19, 2010, in Zürich.