8th NextGen AI Event

AI Powered Investible Products

The 8th NextGen AI event presents the most comprehensive line-up of managers offering investible AI powered products for European professional investors **November 5, 2020, from 13:00 – 18:00 CET** as a live stream event.

We are pleased to welcome back some of the managers featured in the 6th event held June 12th to explain how they have been able to navigate the challenging market conditions to date while first time AI event managers have the opportunity to showcase their innovative AI powered strategies.

At the end of the day, event guests will have been exposed to the landscape of practical AI implementation experiences offered by AI innovators who are transforming the investment management industry.

Pre-registration is required (http://nextgen-alpha.com/). Attendance via live-stream only.

Organizer: NextGen Alpha
Event Moderators: Fred Sage, Chairman, NextGen Alpha
Debjit Chaudhuri, International Frankfurt Business Ambassador

Contact
Fred Sage
NextGen Alpha AG
Tel: +41 55 420 13 15   . Mobile: +49 172 83 56 973
fred.sage@nextgen-alpha.com

8th NextGen AI Event

Program Schedule and Presenters

Welcome

- ☐ 13:00-13:15 - Fred Sage, NextGen Alpha

Category Multi Asset – A young challenger versus a seasoned model

- ☐ 13:15-13:45 Dr. Ronnie Söderman - Genio Capital: Primo Systematic Macro Program
- ☐ 13:50-14:20 Michael Günther - Tungsten Capital: Tungsten TRYCON AI Global Markets

Category Balanced – The rising stars?

- ☐ 14:25-14:55 Dr. Daniel Willmann – Othoz Capital: Art AI EURO Balanced

Category Robo-Advice – Satisfying not one but many investors

- ☐ 15:00-15:30 Dr. Sascha Otto - Sparkasse Bremen and Dr. Elias Zamora-Sillero - GET Capital: SMAVESTO

15:30-15:45 Break

Category: Market Neutral – Young vs established model – who outperforms?

- ☐ 15:45-16:15 Dr. Axel Stahmer - QI Investment : ART AI Europe - Market Neutral
- ☐ 16:20-16:50 Adrian de Valois-Franklin - Castle Ridge Asset Management: WALLACE Market Neutral Strategy

Category: News-based equity portfolios – broad-based versus social-media focused

- ☐ 16:55-17:25 Stefano Lecchini - LGT Capital Partners: LGT AI NEWS BASED TRADING FUND
- ☐ 17:30-18:00 Jörg Hering - ACATIS Investment and Jamie Wise - Periscope Capital: ACATIS AI BUZZ US Equities
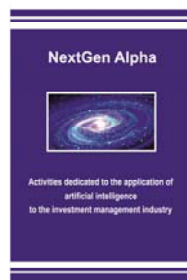
Summing up the day

8th NextGen AI Event

Sponsors and Supporters

Founding Sponsor

ACATIS

Venue Sponsor

caceis
INVESTOR SERVICES

Event Sponsors

NextGen Alpha

Activities dedicated to the application of
artificial intelligence
to the investment management industry

QI Investment

TUNGSTEN
Investment Funds

SMAVESTO
powered by Sparkasse Bremen

OTHOZ

GENIO CAPITAL.

In Cooperation With

Kaleidoscope
Capital

AI.HAMBURG

Live Stream Partner

LIVESTREAM.WATCH
FILM & BROADCAST GMBH

8th NextGen AI Event

Speaker biographies
(Alphabetical order)

Michael Günther - Tungsten Capital

Michael Günther has been a member of the Executive Board of TRYCON G.C.M. AG since 2002 and since 2013 a portfolio manager at Tungsten Capital, an asset management company based in Frankfurt am Main.

Since the year 2000, he has dealt with systematic trading strategies and the application of machine learning and artificial intelligence to the financial markets.

In the integration of these technologies in investment decisions, he is one of the pioneers in Germany.

Michael Günther, together with Pablo Hess, is responsible for the development of the proprietary portfolio software QuantMatrix, which applies artificial intelligence and machine learning for the trading strategy of the Tungsten TRYCON fund.

The multi-asset long / short fund Tungsten TRYCON AI Global Markets, managed by the two, provides investors with access to new data analysis technologies and artificial intelligence and has received several awards.

Jörg Hering - ACATIS Investment

Jörg Hering studied economics (M.Sc.) at the Friedrich-Alexander University Erlangen-Nuremberg and at Saint Mary's University (Canada). He received his doctorate (Dr. rer. pol.) at the Friedrich-Alexander University of Erlangen-Nuremberg with a focus on accounting and financing. As part of his second doctoral thesis at Bournemouth University (England), he is investigating the effects of textual annual report information on the capital market characteristics of listed companies.

Since 2018 he has been working for ACATIS in the areas of text analysis and artificial intelligence.

8th NextGen AI Event

Stefano Lecchini - LGT Capital Partners

Stefano Lecchini is a Principal at LGT Capital Partners Ltd focusing on developing tailor-made liquid alternatives solutions for institutional clients. Once these solutions are in place, he also plays an integral role in managing such solutions including, having close dialogues with clients to discuss topics regarding the solutions' risk/return profile, the potential integration of both hedge funds and alternative risk premia, the implementation through direct and indirect strategies etc.

Before joining the firm in 2007, Mr. Lecchini worked at UBS Investment Bank as a risk analyst, joining after an internship at Mercer Management Consulting in 2005.

Mr. Lecchini obtained a Masters in Theoretical Physics from ETH Zürich and a Masters in Philosophy of Science from the University of Berne, Switzerland. Mr. Lecchini is a CAIA Charterholder.

Dr. Sascha Otto - Sparkasse Bremen

Dr. Sascha Otto, born 1978, after an apprenticeship at the Hamburger Sparkasse studied business administration and completed a PhD on the topic of efficiency market analysis at the London metal exchange. From 2000 until 2006 he worked as a wealth manager at the Hamburger Sparkasse.

From 2007 until 2008 he traded commodities at Bache Commodities Limited, London before returning to the Hamburger Sparkasse as an independent wealth manager until 2011.

Since 2012 Dr. Sascha Otto is responsible for the portfolio management of the Sparkasse Bremen AG. In this role, he also serves as managing director for the Smavesto GmbH, a 100% vertical of the Sparkasse Bremen that provides AI-driven investment solutions to retail customers.

8th NextGen AI Event

Dr. Ronnie Söderman - Genio Capital

Ronnie is one of the founding partners of Genio Capital, a quantitative asset manager focusing on adaptive models in asset management. He has a PhD in Finance and a Master's Degree in Computational Finance from the Hanken School of Economics in Finland (EQUIS rated) and has worked over 20 years in the area of quantitative trading and asset management.

He has worked for several internationally focused entities, having headed and built several quantitative trading operations, focusing on both equity and commodity futures trading.

Dr. Axel Stahmer - QI Investment

Dr. Axel Stahmer is a founding partner at QI Investment, a quantitative asset management boutique based in Munich. He received a PhD in finance and economics with highest honors from ESMT and was a visiting fellow at Harvard University.

Axel started his career with JP Morgan in London, structuring investment solutions for institutional clients with the focus on derivative and multi asset strategies. Before co-founding QI Investment, Axel joined Castik Capital Partners, Europe's largest first-time private equity fund at the time. QI Investment uses a rigorous quantitative investment approach and launched their first investible UCITS fund in 2019. The fund follows a market neutral strategy with focus on liquid European equities.

8th NextGen AI Event

Adrian de Valois-Franklin - Castle Ridge Asset Management

Adrian de Valois-Franklin is the CEO of Castle Ridge Asset Management, a Toronto based Hedge Fund using self-evolving Artificial Intelligence to power its investment strategies. Prior to co-founding Castle Ridge, Adrian was an investment manager with some of the world's largest financial institutions. As a member of the Private Equity team for the $300 billion CPP Investment Board, Adrian identified and executed global mega-cap acquisitions and financings across various industries. While in Silicon Valley, Adrian focused on technology sector investments with Accel-KKR; originally a joint venture between the private equity firm Kohlberg Kravis Roberts & Co. and the venture capital firm Accel Partners. Previously, Adrian was an Investment Banker with Goldman Sachs in New York and San Francisco.

Adrian attained his H.B.A with Distinction from the Ivey Business School at Western University. He is a frequent speaker at machine learning and quantitative investment conferences.   Adrian also serves as an Advisor to NextAI, a global innovation hub for artificial intelligence related venture creation and technology commercialization.

Dr. Daniel Willmann - Othoz Capital

Daniel Willmann is co-founder and managing partner of Othoz and the first point of contact for our clients. In addition to strategic corporate development, he is particularly responsible for product design and fund management.

Daniel gained professional experience in various professional services organizations in Munich, Frankfurt and London and worked as a research assistant and lecturer at the RWTH Aachen University.

Daniel studied economics with a focus on financial accounting and empirical asset pricing at WHU - Otto Beisheim School of Management (Vallendar, DE), the Stephen M. Ross School of Business (University of Michigan, Ann Arbor, US) and the London School of Economics and Political Science (London, UK). He received his doctorate from RWTH Aachen University (Aachen, DE) and was a visiting researcher at Wharton Business School (University of Pennsylvania, Philadelphia, US). Daniel is a recipient of the Anthony Hopwood Award of the London School of Economics for academic achievement and has published several articles on his empirical financial market research.

8th NextGen AI Event

Jamie Wise - Periscope Capital

Jamie Wise is the President and Chief Executive Officer of Periscope Capital, a Toronto-based hedge fund manager. Established in 2009, Periscope has a 10-year history of running market neutral long-short strategies. Mr. Wise has led the firm's efforts in the development of applied machine learning and artificial intelligence frameworks focusing on natural language processing techniques for use within the firm's investment strategies. Mr. Wise was formerly a managing director at Moore Capital Advisors Canada, a multi-strategy Canadian-focused hedge fund. Prior to Moore Capital, Mr. Wise was a Managing Director and Portfolio Manager at the Bank of Montreal where he led an internal proprietary trading group.

Mr. Wise has an undergraduate business degree (hons.); graduating first in his class from the Ivey School of Business at the University of Western Ontario and holds a Chartered Financial Analyst (CFA) designation.

Dr. Elias Zamora-Sillero - GET Capital

Dr. Elias Zamora-Sillero is Member of the Management Board at GET Capital since 2019 and Head of Quantitative Research and Development since 2012. He is responsible for the conception and development of AI-based solutions across the range of GET Capital's products and services.

To achieve this goal Dr. Zamora-Sillero leads a group of data scientists and software developers who implement, and deploy AI-based quantitative tools that permit generally speaking accurate rational forecasting and decision making. His team develops the advanced Machine Learning return and risk estimators, that form the core of the fully automated investment *Ansatz* of GET Capital.

Dr. Zamora-Sillero holds a Master degree in theoretical physics and a PhD in mathematical physics both from the University of Seville with research stays in the Universities of Bayreuth, Tomsk State, and California San Diego. During his doctorate, he specialized in the dynamics of complex systems and his defended PhD thesis called "Emergence and Dynamics of Solitary Waves" was awarded in 2008 with Summa Cum Laude.

After finishing his PhD, Dr. Zamora-Sillero worked at the ETH Zurich as research scientist until 2012. In the framework of mathematical modeling in cell biology Dr. Zamora-Sillero developed novel Machine Learning algorithms that permitted the automated generation and scoring of predictive models that encoded mutually exclusive explanatory hypotheses.