3rd NextGen AI Aware Event

AI-based fund products, data, technology - the 3rd NextGen AI Aware Event delivers the most comprehensive line-up of managers offering investible AI products alongside market participants who contribute to the growth of the AI fund universe.

At the end of the day you will have experienced the landscape of what is really happening in AI and how it is being applied to the investment management industry. No noise just reality!

The one-day event is by invitation only and will be held June 13, 2018 at the Hilton Frankfurt Airport (located in The SQUAIRE). Space is limited and reserved for professional investors. Pre-registration is required (http://nextgen-alpha.com/). Attendance via live-stream is an option.

Founding Sponsor

ACATIS

Sponsors

Sanlam Wealthsmiths 100 years

3rd NextGen AI Aware Event

Program Overview

08:30-09:45 Registration & Coffee Buffet

Morning program

09:45-09:55
Welcome, Fred Sage (conference moderator), NextGen Alpha

09:55-10:00
AI in 5 minutes-by Bryan Loughry

10:00-10:35
Hendrik Leber of ACATIS, Frankfurt, will describe why he added the ACATIS BUZZ AI Sentiment fund as the fourth member of his AI-family.

10:35-11:10
Experience first-hand, **David Itzkovits**, CEO, Sanlam Global Investment Solutions, joining from the U.S. as he explains the success of their AI funds family.

11:10-11:45
Presenting for Numen Capital (AI partner of Italian based Hedge Invest) is **Marco Aboav** explaining how their HI QuantWave fund replicates the way a macro trader thinks by leveraging AI.

11:45-12:20
We welcome back **Stefan Ruile** from Autonomous Capital who will talk about their progress trading securities with a self-learning algorithm, inspired by systems biology.

12:20-13:30 Lunch

Afternoon program

13:30-14:05
Investor panel discussion (Moderated by Jan-Patrick Barnert, Bloomberg News)
Panel comprising professional investors will share views, opinions and experiences in relation to investment decisions concerning AI-based fund products.

14:05-14:40
Paul Bergbusch who leads the data science team for Deutsche Börse will offer case examples to support how combining AI and data delivers value to their clients.

14:40-15:15

Joining us from the UK, **David Miller**, from Quilter Cheviot talks about the option of investing in AI-based funds via a multi-manager structure.

15:15-15:30 Coffee break

15:30-16:05

Bryan Loughry, joining us from the U.S. will explain AI's predicative capabilities using a robust AI trading engine which he developed as the basis for his talk.

16:05-16:40

Listen to **Yam Peleg** of Deep Trading, joining us from Israel, talk about using AI throughout his trading day.

16:40-17:15

Panel discussion (Moderated by Baki Irmak, Digital Leaders Fund)
Executives from the financial services industry will discuss how AI is being applied for internal and client purposes.

17:15-17:50

Bastian Lechner of Catana Capital will talk about their investment approach based on independent trading signals generated from Big Data analysis, combined with artificial intelligence algorithms.

17:50-18:25

Hear **Stefan Wallrich** from Wallrich Wolf talk about custom-made option strategies using an AI approach as their edge to optimize and evolve.

18:25-18:30

Summing up the day

18:30-19:30 Cocktails

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

3rd NextGen AI Aware Event

-Speaker biographies-

Dr. Hendrik Leber - ACATIS Investment

Dr. Hendrik Leber studied Business Administration in Saarbrücken, St. Gallen (Switzerland), Syracuse and Berkeley (USA).

Before founding ACATIS in1994, he worked for Bankhaus Metzler from 1989 to 1994 and for the management consultancy McKinsey from 1984 to 1989.

Dr. Leber is the speaker of the management board and portfolio manager.

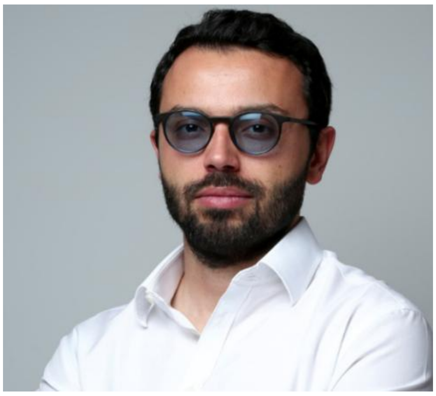
David Itzkovits - Sanlam Global Investment Solutions

David is the CEO of SGIS and has been in the financial services industry for over 15 years working with Top Tier Financial Institutions, their advisors and clients. Prior to joining SGIS, David worked as Regional Director of Europe and Canada for Old Mutual (Bermuda) Ltd. and was responsible for all business development in these areas. Prior to joining Old Mutual, he was Vice President at HSBC Private Bank in New York. He co-managed 75 relationships and a $635 million portfolio of investment, credit and insurance solutions for high net worth clients.

David is a CFA Charterholder, and has an MBA from the Ivey School of Business in Canada. He also has a Bachelor of Science from McGill University.

3rd NextGen AI Aware Event

Marco Jean Aboav - Numen Capital



Marco is fund manager of HI QuantWave Fund, a quantitative macro UCITS fund that leverages AI and alternative data. Marco joined Numen Capital LLP in June 2017 as portfolio manager. He is currently associate professor in Financial Technology at Cass Business School. Prior to that he was at Moneyfarm, one of the biggest European robo-advisors, as head of asset allocation with direct responsibility on portfolio management, trading and front-office technology. Before that, from 2013 to 2015 he worked as cross asset quant analyst at Horizon Asset LLP, a multi-manager multi-billion dollar hedge fund, in London. In 2012 he joined Citigroup as multi asset quant analyst within the wealth management arm in London advising the biggest accounts on cross-asset solutions. Prior to Citigroup he was quantitative cross asset trading consultant, he advised ENOI SPA on systematic commodity strategies.

Marco obtained his PhD in industrial engineering with a focus on applied econometrics from Milan Polytechnic.

Dr. Stefan Ruile - Autonomous Capital

Dr. Stefan Ruile is an entrepreneurial investor, advisor and executive in early stage fin tech and technology businesses. As CEO and co-founder of Autonomous Capital, he lives his passion for capital markets and investment strategies, and shaping businesses operationally at the same time. Previously, he was Chief Investment Officer of a Zurich-based Multi Family Office and a German Single Family Office. Earlier, Mr. Ruile was with Deutsche Bank, where he specialized in asset management and family office. Stefan has more than 15 years of experience in the financial services industry, a strategy consulting background from working with management consultants Bain & Company and holds a Ph.D. in Physical Chemistry from Swiss Federal Institute of Technology, Lausanne, Switzerland.

Autonomous Capital AG was founded by a group of entrepreneurs including the bioinformatics professor and highly reputed expert for digital pattern recognition Peter Beyerlein, life sciences venture capitalist and business angel Marc Lohrmann, and asset management and investment strategy expert Stefan Ruile.

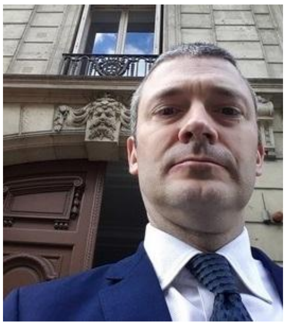
3rd NextGen AI Aware Event

Jan-Patrick Barnert - Bloomberg News

Jan-Patrick started his career at the age of 16 with LBBW in Stuttgart Germany.

Seven of the thirteen years with the company he did spend in the capital markets division. In different sales roles trading fixed income instruments with institutional investors. After a brief stop at Oppenheimer Europe London in the sales & trading division for emerging markets bonds he joined Bloomberg LP in London. Working on further developing the client base in Germany and consulting on fixed income technology in regards to the Bloomberg Terminal. In January 2017 Jan-Patrick joined the newsroom of Bloomberg in Frankfurt as a market reporter.

Dr. Paul Bergbusch - Deutsche Börse



Paul is the Head of Data Science at Deutsche Börse Group. He is responsible for obtaining diverse datasets from across the group, and applying machine learning and AI models to generate insights and improve efficiency. Paul has a Ph.D. in experimental high energy physics where he detected rare patterns at the 1-in-10 billion level amongst trillions of particle decays. Paul has spent time in the aerospace industry, where he developed models of satellite motion and imaging accuracy, and significant time in the financial industry, where he worked as a quant on an equity derivatives trading desk, developed risk models for a clearing house, and co-founded his own derivatives valuation business.

3rd NextGen AI Aware Event

David Miller - Quilter Cheviot

David Miller is a Quilter Cheviot Executive Director and active investment manager. He makes regular appearances on TV and radio and is the author of the prizewinning weekly, Diary of a Fund Manager which now has a global circulation list of over 20,000. In a career spanning four decades, he has worked as a stockbroker and then fund manager, advising private individuals throughout, for the last ten years at Quilter Cheviot which is part of the Old Mutual Group. He read Natural Sciences at Cambridge University and is a committed empiricist, suspicious of economists with theories. He recently won Best Industry Commentator at City of London Wealth Management Awards 2018.

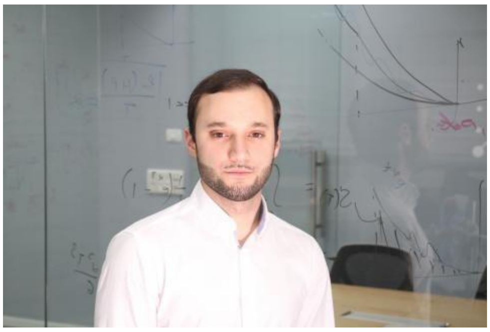
Bryan Loughry - NextGen Alpha, Board of Advisors

Bryan Loughry has over 17 years experience applying neural networks and cognitive science to the financial markets and began working with AI in the early 90s. He holds a degree in Finance as well as advanced degrees in Applied Mathematics and Computer Science. His thesis work in modeling higher-level cognition is currently at the forefront of recent AI developments.

In 2001 Bryan began applying AI methods to the US stock markets for The Prediction Company and more recently he developed predictive trading models with Northfield Trading, a CTA. His research experience is very broad, including Computational Topology, Non-linear Dynamical Systems and Network Analysis with a central focus: to measure, understand and control how intelligent agents, and their aggregates, function within the financial markets.

3rd NextGen AI Aware Event

Yam Peleg - Deep Trading



Yam Peleg is the founder of Deep Trading Ltd, an Israeli based Algorithmic trading firm. He was a quantitative trader and machine learning researcher for over seven years.

He is also a major contributor to the AI open source community, who spoke at dozens conferences around the world, including PyData, PyCon, SciPy and many more.

Baki Irmak - Digital Leaders Fund

Baki is Co-Founder and Fund Manager of The Digital Leaders Fund and Co-Founder of the platform Qthortiy. Baki has had a career that has spanned various aspects of investment banking, wealth management and banking digitalisation. Steps along the way saw him in executive positions in such august institutions as Commerzbank, ABN AMRO, and Global Head of Digital Business for Deutsche Bank's Asset & Wealth Management division (DWS) and a Member of the Global ExCO. Baki is a member of the advisory boards of various charitable organizations, and a co-founder of the "Afrika Runde".

3rd NextGen AI Aware Event

Bastian Lechner - Catana Capital

Bastian Lechner is CEO and founder of Catana Capital, a Frankfurt-based regulated financial institution and Big Data and A.I. driven technology leader with focus on alternative asset management. The company was awarded best German FinTech 2017 (Early Stage), most innovative German Fund 2017 and best German Quant Asset Manager 2017. Catana is running a revolutionary new type of investment approach based on independent trading signals generated from Big Data analysis, combined with artificial intelligence algorithms. For this, Catana utilizes daily 1.5 million of relevant news, articles, research as well as blogs and tweets from the internet which are automatically analysed 24/7 via natural language processing. The real-time analysis is based on more than 40.000 securities in 7 locations globally in 3 languages (English, German and Chinese).

Before founding Catana, Bastian was the head of the Investment Banking Business Strategy & Innovation department of Commerzbank AG. Prior to that, he was Executive Assistant to the Board Member responsible for Investment Banking at Commerzbank. Bastian started his professional career at Credit Suisse in the M&A department and studied Business Administration at Handelshochschule Leipzig and MIT Sloan School of Management.

Stefan Wallrich - Wallrich Wolf Asset Management

Stefan Wallrich studied Business Administration and Economics in Trier and Cologne.

Before founding the Wallrich Wolf Asset Management AG in 2000, he worked several years at BHF-Bank AG.

Stefan is member of the board and portfolio manager and responsible for Wallrich Wolf’s AI-Fund project.

3rd NextGen AI Aware Event

-Panel member biographies-

Daniel Drummer - JP Morgan

Daniel Drummer is working as Vice President for the Fintech Group at the Corporate & Investment Bank of JP Morgan. Previously, he worked as a management consultant at McKinsey & Company and for Royal Bank of Scotland (RBS) in the Investment Banking Division.

He has been appointed as Visiting Fellow at Harvard University, completed an M.B.A. degree with Distinction at Oxford University, holds a Master degree (LL.M.) in Corporate Law and is a CFA Charterholder.

Ekaterina Sirotyuk - Credit Suisse

Ekaterina Sirotyuk, Director, is an investment manager of the Investment Solutions and Products, Liquid Alternatives group within Credit Suisse AG, based in Zurich. Additionally, she has been driving team's research in systematic strategies and co-authored departments piece on "Technology Enabled Investing". Prior to joining Credit Suisse in 2014, Ms. Sirotyuk was a manager at a German investment company responsible for sourcing and evaluating energy related investments as well as deal structuring. Prior to that, she was an associate at Bank of America Merrill Lynch in London in the Fixed Income, Currencies and Commodities department doing cross asset class structuring for European pensions and insurers. Ms. Sirotyuk started her career as an investment analyst at UBS Alternative and Quantitative Investments, based in New York and Zurich.

Ms. Sirotyuk received her B.Sc. in Economics and Management (1st class honors) from the University of London (lead college - London School of Economics) and her MBA from INSEAD, where she also did her doctorate coursework in Finance. In addition, Ms. Sirotyuk has been a leader at the Swiss Finance + Technology Association, delivering on an innovative agenda of Swiss Federal Commission for Innovation and Technology.

3rd NextGen AI Aware Event

Stefano Torti - Banque Havilland

Stefano Torti is Group Head of Asset Management and Advisory at Banque Havilland S.A., in charge of the bank asset management and advisory platform. Before that he has been working as a Senior Portfolio Manager in Nordea Bank S.A. in Luxembourg.

Stefano is a CAIA and a CFA charter holder and he graduated at Bocconi University.

Thorsten Gommel - PwC

Thorsten Gommel leads PricewaterhouseCoopers Asset & Wealth Management practice in Germany across all business lines (consulting & deals, tax & legal and audit) and is a member of PwC Germany's Financial Services Leadership Team. Thorsten has almost 20 years of consulting experience to asset managers, wealth managers, asset owners and asset servicers across strategic, regulatory and technological transformation programs. His recent focus areas include replatforming projects to enhance investment processes, implementing regulatory change (e.g. due to MiFID II) as well as enabling the usage of new technologies and big data in various fields. He also works regularly with financial services technology providers to enhance their solutions and enable compliance with the local regulatory framework.