5th NextGen AI Aware Event

5th NextGen AI Aware Event – November 8, 2019 - Frankfurt am Main, Germany
(Part of the European Digital Week November 4-8)
To be held at Börsenplatz 4 (former site of the Frankfurt Stock Exchange)

AI-based fund products, data, technology, investment opportunities - the 5th 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. Presentations involving practical AI implementation experiences offered by these AI innovators of the investment management industry give professional investors a closer look at the exciting advancements of the universe of AI-based investment products and services.
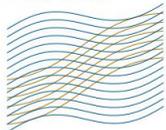
At the end of the day you will have experienced the landscape of what is really happening in AI and how it is being applied to the investment management industry. No noise just reality!

The one-day event is by invitation only and will be held November 8, 2019 at Börsenplatz 4 (former site of the Frankfurt Stock Exchange), 60313 Frankfurt am Main. Space is limited and reserved for professional investors.
Pre-registration is required (http://nextgen-alpha.com/). Attendance via live-stream is an option.

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Organizer: NextGen Alpha
Event Moderator: Fred Sage, Chairman, NextGen Alpha
Event Co-Moderator: 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`

Program Overview
-Investible AI-based fund products and theme presentations-
Presentation times include Q & A

08:30-09:30 Registration & Coffee Buffet

<u>Morning program</u>

09:30-10:00
Welcome - **Vandana Mehrotra,** CEO, State Bank of India, Frankfurt, Germany
            Debjit Chaudhuri, International Frankfurt Business Ambassador
Event moderator presentation - **Fred Sage,** NextGen Alpha, Chairman
- Universe of AI-based fund products, the latest developments

10:00-10:25
ACATIS Investment (**Dr. Hendrik Leber**, Speaker of the Management Board)
- ➢ ACATIS AI funds family

10:25-10:50
Sanlam Global Investment Solutions (**David Itzkovits**, CEO)
- ➢ Unique AI-powered approach offering exposure to the global equity markets

10:50-11:15
GET Capital (**Dr. Elias Zamora-Sillero**, Member of the Board, Head of AI R&D)
- ➢ Global equity exposure powered by AI for an ETF investment universe

11:15-11:40
Yam Peleg, CEO, Deep Trading is back to tell us how they leverage AI to conduct AI research and to offer fully automated financial trading solutions.

11:40-12:05
Dr. Kirsten-Anne Bremke, Managing Director, Deutsche Bank Wealth Management explains how AI is leveraged to the benefit of their wealth management clients.

12:05-13:15 Lunch

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Afternoon program

13:15-13:35
Minastir Asset Management (**Thomas Jacobson**, CEO)
➢ Joining us from Taiwan hear how this firm offers an AI-based FX fund

13:35-13:50
ACATIS Investment (**Kevin Endler**, Head of Quantitative Portfolio Management and
Dr. Eric Endress, Investment Research Scientist)
➢ ACATIS AI funds family showcasing ACATIS AI Global Equities

13:50-14:15
Tungsten Capital (**Michael Guenther**, Portfolio Manager)
➢ A rare example of how to leverage AI in a managed futures strategy

14:15-14:40
BRAMHAM GARDENS Investments (**Dr. Arnaud de Servigny**, CEO)
➢ The new and improved ways this firm offers AI-powered fund products

14:40-15:05
Dr. Marc Engelbrecht, AI Program Lead, Digital Transformation, Allianz Global Investors, offers practical examples on how they organize and apply AI across the investment process and asset management value chain to generate alpha and benefit clients.

15:05-15:30
David Miller, Investment Director, Quilter Cheviot offers his professional investor views as to how AI is having an impact on the investment management industry.

15:30-15:45 Coffee break

15:45-16:10
Century Analytics (**Hugo Langeen and Jimmy Carlsson**, Co-founders)
➢ Hear all about the newly launched AI-powered currency fund

16:10-16:25
ACATIS Investment (**Oliver Rolle,** Data Scientist)
➢ ACATIS AI funds family showcasing ACATIS AI BUZZ US Equities

16:25-16:50
Catana Capital (**Bastian Lechner**, CEO)
➢ Big data and AI applied to a L/S equity strategy

16:55-17:15 Summing up the day - Q&A

17:15-19:00 Cocktails & Networking

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Dr. Kirsten-Anne Bremke - Deutsche Bank

Dr. Kirsten-Anne Bremke is the Managing Director and Head of Client Intelligence at Deutsche Bank Wealth Management and globally responsible for the analyses of clients' preferences. Furthermore, she is responsible for the use of smart data and artificial intelligence to support and automate decision making. She started her career with Deutsche Bank in 1997 as a Credit Risk Manager. In between, she has been a Principal at A.T. Kearney and member of the Central European Financial Institutions Leadership Team.

In 1992, she graduated from RWTH Aachen with a diploma in Mathematics and then received her PhD in Mathematics from the Massachusetts Institute of Technology in 1996.

Jimmy Carlsson - Century Analytics

Jimmy Carlsson is Chief Technology Officer, Co-founder of Century Analytics AB. He previously worked as a CTO for mid-size companies and an IT entrepreneur and spent 18 years working with system development and machine learning in fields ranging from the military to health care to algorithmic trading.

He has a Ph.D. in computer science at Blekinge Institute of Technology.

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Kevin Endler - ACATIS Investment

Kevin Endler studied mathematics at Johannes Gutenberg University in Mainz.

Before joining ACATIS in 2013, he worked as a senior consultant for tecis Finanzdienstleistungen AG. At ACATIS, he is head of quantitative portfolio management and one of the Managing Directors of Quantenstein GmbH, where he conducts research and development activities in the area of Artificial Intelligence.

Dr. Eric Endress - ACATIS Investment

Dr. Eric Endress studied Theoretical Physics at the Johannes Gutenberg University in Mainz and completed his doctorate at the Universidad Autónoma de Madrid.

Before joining ACATIS in 2017, he was a researcher at the Pontificia Universidad Católica del Perú, where he was, among others, involved in research projects at CERN and Fermilab. At ACATIS, he is responsible for Artificial Intelligence.

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Dr. Marc Engelbrecht - Allianz Global Investors

Dr. Marc Engelbrecht is part of AllianzGI's Digital Transformation team, working on digital strategy and enablement. He is AI Program Lead focused on building and using functional, technical and organizational capabilities for advanced analytics and artificial intelligence globally and member of the Allianz group AI Council.

His previously experience included working as a business strategy consultant for digitalization projects in financial services for 6 years and working at WHU Center of Private Banking with a PhD thesis about portfolio optimization with alternative asset classes.

He is a business administration graduate of HHL – Leipzig Graduate School of Management.

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 Basic Invest HAIG*, managed by the two, provides investors with access to new data analysis technologies and artificial intelligence and has received several awards.

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David Itzkovits - Sanlam Global Investment Solutions

David Itzkovits is the CEO of Sanlam Global Investment Solutions, a division of Sanlam, a 100 year old financial institution with global reach.

David has almost 20 years experience in the Financial Services industry and has worked in various positions with top international companies including at an entrepreneurial startup which was acquired by a $100 Billion global investment firm. Prior to this, David worked for the offshore arm of Old Mutual as Regional Director, Europe and Canada where he was responsible for all business development. Before that, he was Vice President, HSBC Private Bank in New York where he co-managed a $635 million portfolio of investment, credit and insurance for high net worth clients.

David is an acknowledged thought-leader in the use of Artificial Intelligence in the investments industry and is an international key-note speaker on the subject. He has been instrumental in driving the use of AI in investment management within the Sanlam Group, which offers multiple AI solutions including a UCITS AI fund.

David is a CFA Charterholder, an MBA from Ivey Business School at Western University and a Bachelor of Science from McGill University in Canada.

Thomas Jacobson - Minastir Technologies

Thomas Jacobson is Founder/CEO at Swedish-based Minastir Technologies. He built his first computer at an age of 9. He is fully autodidact in AI/machine-learning, and has 20 years of experience in computer hardware/software. Thomas has also been trading stocks since his early teens, but later transitioned into the FX market where he now has 12 years of experience.

Thomas founded Minastir Technologies in 2015, but he started the journey more than a decade ago when he enrolled in university. In order to maintain his trading as well as attend classes, he developed a program that could trade automatically and autonomously. During the past 11 years, Thomas has developed a highly sophisticated AI technology platform and infrastructure specialized in financial time-series forecasting, successfully applied for an AIFMD license, and setup an alternative investment fund focused on utilizing AI to invest in currencies.

He has a masters degree in financial engineering at Copenhagen Business School and National Taiwan University as well as an MBA exchange at University of British Columbia in Vancouver, Canada.

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Hugo Langeen - Century Analytics

Hugo Langeen is Portfolio Manager and Co-founder of Century Analytics AB. Previously he traded currencies in his private portfolio and has been working closely with leading trading specialists during the last 10 years. Prior to this he was one of the world's most renowned online poker players, specializing in big data- and behavioural analysis.

Hugo has also been working as an alternate solo bassoon player in the Malmö Opera Orchestra.

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.

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Bastian Lechner - Catana Capital

Bastian Lechner is CEO and founder of Catana Capital, a Frankfurt-based regulated asset manager with focus on Big Data and A.I. The company is running a revolutionary new type of investment approach based on independent trading signals generated from Big Data analysis, combined with artificial intelligence algorithms.

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.

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 15,000. 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 Quilter plc.

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.

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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.

Oliver Rolle - ACATIS Investment

Oliver Rolle studied information systems at TU Darmstadt and was a scholar at the Konrad-Adenauer-Stiftung. During his studies, he started a company for processing and forecasting real-time traffic data. He was involved in building the company until Continental AG invested in the company in 2017.

In 2018, he joined ACATIS, where he works on Artificial Intelligence and text analysis.

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Dr. Arnaud de Servigny - Bramham Gardens

Arnaud de Servigny has developed his Bramham Gardens, as a research Lab dealing with innovative Machine Learning Techniques on large datasets to create investment strategies.

Until mid-2014, Arnaud was the Head of the Multi-Asset Group (MAG) and Wealth Management Chief Investment Officer (CIO) at Deutsche Asset & Wealth Management. He chaired the MAG's Global Investment Committee (GIC), which supports Deutsche Asset and Wealth Management's dynamic asset allocation process. Arnaud has been central to the development of this process, incorporating cutting-edge quantitative developments in asset allocation and giving research and strategy a cornerstone role. MAG manages €125 billion of assets globally.

Until mid-2010, Arnaud was a Managing Director at Barclays Wealth, where he was in charge of Quantitative, Economic and Behavioural Research, Investment Strategy and Asset Allocation. He also chaired the bank's investment committee.

From 2001 to 2006 Arnaud was the Global Head of Quantitative Analytics at Standard and Poor's. He was responsible for developing and implementing advanced technology within the firm's Credit Market Services department. This was centred around the creation of portfolio solutions, quantitative credit scoring, early warning indicators and stress testing tools.

Prior to joining Standard and Poor's, Arnaud worked in the Group Risk Management Department of BNP-Paribas, focusing on credit risk-related portfolio management and control.

Arnaud is also an Adjunct Professor of Finance at Imperial College Business School in London, where he co-launched their Master of Financial Engineering and Risk Management programme in 2005.

Arnaud holds a PhD in Financial Economics from the Sorbonne University, an MSc in quantitative finance (DEA) from Dauphine University, and a Civil Engineering MSc from the Ecole Nationale des Ponts & Chaussées in Paris.

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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.

Dr. Zamora-Sillero has published several scientific articles in peer-reviewed international journals and delivered lectures on physics and computational biology at the University of Seville and ETH Zurich, respectively.