

# 6th NextGen AI Event

Investment Management Powered by AI - 6<sup>th</sup> NextGen Event (formerly NextGen AI Aware Event)  
June 12, 2020 - Hosted by ACATIS Investment - Frankfurt am Main, Germany  
(Live Stream Only Edition)

Live from Frankfurt am Main - Live Stream Only Edition - Speakers Live from Around the World  
Global Live Stream Reach - Real Time Moderated Q & A

**Theme: Investment Management Powered by AI in Times of Coronavirus Uncertainty**

AI funds, indices, customized portfolios, data, technology: The NextGen AI event series 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 the AI innovators of the investment management industry provides 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 held June 12, 2020 is hosted by ACATIS Investment, Frankfurt am Main. 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](mailto:fred.sage@nextgen-alpha.com)

# 6th NextGen AI Event

Founding Sponsor



Event Sponsors



In Cooperation With



Live Stream Partner



## Program Overview

### Morning program

#### 09:00-09:25

Welcome - **Fred Sage**, NextGen Alpha, Chairman

#### 09:25-09:50

Keynote - **Dr. Hendrik Leber**, ACATIS Investment, Speaker of the Management Board

#### 09:50-10:30

ACATIS Investment (**Kevin Endler**, Head of Quantitative Portfolio Management  
**Dr. Eric Endress**, Investment Research Scientist)

- ACATIS AI Global Equities (Equities), ACATIS Buzz AI Sentiment (Equities)

#### 10:30-11:00

Tungsten Capital (**Michael Guenther**, Portfolio Manager)

- Tungsten TRYCON AI Global Markets (Multi Asset)

#### 11:00-11:30

GET Capital (**Dr. Elias Zamora-Sillero**, Member of the Board, Head of AI R&D)

- GET Capital Quant Global Equity (Equities)

#### 11:30-12:00

PwC (**Michael Berns**, Director)

- AI case examples

#### 12:00-13:00 Break

# 6th NextGen AI Event

## Afternoon program

### **13:00-13:30**

QI Investment (**Dr. Axel Stahmer**, Co-founder)

- ART AI Europe - Market Neutral (Market Neutral)

### **13:30-14:00**

Genio Capital (**Dr. Ronnie Söderman**, Co-founder)

- Primo (Multi Asset), QBrands (Equities)

### **14:00-14:30**

Sparkasse Bremen (**Dr. Sascha Otto**, Head of Securities and Portfolio Management)

- AI powered customized portfolio (Multi-Asset)

### **14:30-15:00**

BRAMHAM GARDENS Investments (**Dr. Arnaud de Servigny**, CEO)

- AI powered indices jointly with S&P

### **15:00-15:30**

Lynx Asset Management (**Martin Källström**, Partner)

- Lynx Constellation (Multi Asset)

### **15:30-16:00**

Sanlam Global Investment Solutions (**David Itzkovits**, CEO)

- Sanlam AI Global Managed Risk Fund (Balanced)

### **16:00-16:15 Break**

### **16:15-16:45**

Artellium (**Dr. Christopher Krauss**, Co-founder)

- AI powered long/short program

### **16:45-17:15**

Century Analytics (**Hugo Langeen**, Co-founder)

- AI fund challenged by recent novel event

### **17:15-17:30** Summing up the day

# 6th NextGen AI Event

## -Speaker biographies-

(Alphabetical order)

Michael Berns - PwC



Michael is a Director at PwC where he leads the AI and FinTech Practice. He is an AI Thought Leader & FinTech Veteran with 17 years of international experience having run client engagements on five continents.

He spent more than a decade leading engagements with Fortune 500 companies before then disrupting that space with innovative solutions after his Executive MBA at London Business School.

Aside from his day job he also takes a keen interest in understanding the latest in innovation by helping AI firms to scale and has been a Mentor and Judge for organizations like Startup Bootcamp, Virgin Money Startup, Cocoon Network, Level 39 and MIT IIC for the last 9 years.

As a well-known Expert in his field, Michael acts as keynote speaker at international conferences and guest lecturer at London Business School with focus on AI & FinTech.

His "AI in Financial Services" PwC study (with 150 participants) was released on May 11 2020 and the "AI Book" to which he contributed as Co-Author was released in print on May 13 2020.

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.

# 6th NextGen AI Event

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.

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.

# 6th NextGen AI Event

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.

Martin Källström - Lynx Asset Management



Martin Källström is a Partner, Senior Managing Director and member of the Executive Management Team at Lynx Asset Management. He is a co-opted member of Investment Committees and is a registered Principal for Lynx with the CFTC/NFA.

Before joining Lynx in September 2018, Martin worked for The First Swedish National Pension Fund (AP1) for 11 years as Head of Alternative Investments. At AP1 he successfully built a team and managed a USD 10 bn portfolio of hedge funds, private equity, real estate, infrastructure and farmland investments.

Prior to joining AP1, Martin created and headed the investment and actuarial consulting business for Aon in the Nordics and was a member of the global investment practice committee. He started his career as an actuary with Watson Wyatt and holds a MSc in Finance from Stockholm University.

# 6th NextGen AI Event

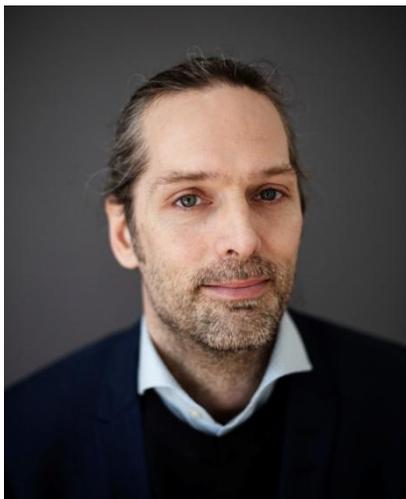
Dr. Christopher Krauss - Artellium



Dr. Christopher Krauss is Co-founder and Managing Director of Artellium GmbH. Artellium is a German-based FinTech company that researches and exploits statistical arbitrage opportunities based on artificial intelligence and machine learning technology.

Before co-founding Artellium, Chris was a Postdoc in Statistics at FAU Erlangen-Nürnberg. He has published numerous papers at the intersection of artificial intelligence and finance in top-tier journals, and is among the most cited authors in that field. Previously, Chris was with McKinsey & Company, advising multinational clients in the financial services and asset management industry.

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.

# 6th NextGen AI Event

Dr. Hendrik Leber - ACATIS Investment



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

Before founding ACATIS in 1994, 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.

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.

# 6th NextGen AI Event

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.

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.

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.

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.

# 6th 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. 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.