# CAIA Germany and BAI Joint Educational Event

## Die Bedeutung und Zukunft von systematischen Strategien für institutionelle Investoren

**Veranstaltungstermine und -orte:**

**Dienstag, 5. Juni 2018; 15.00 – 18.00 Uhr in München**
The Charles Hotel, Sophienstraße 28, 80333 München

**Mittwoch, 6. Juni 2018; 08.00 – 11.00 Uhr in Frankfurt**
Kameha Suite, Taunusanlage 20, 60325 Frankfurt am Main

**Mittwoch, 6. Juni 2018; 15.00 – 18.00 Uhr in Düsseldorf**
InterContinental Düsseldorf, Königsallee 59, 40215 Düsseldorf

**Agenda München / Düsseldorf**

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| **15.00** | **Registrierung und Kaffee** |
| **15.20** | **Begrüßung durch CAIA und BAI**<br>Frank Dornseifer, Geschäftsführer, BAI |
| **15.30** | **A Unifying Theory of Finance**<br>Dr. Apostolos Katsaris, Head of Dynamic Beta, Albourne Partners |
| **16.10** | **Die Zukunft des systematischen Investierens**<br>Dr. Eva Hörster, Strategy Manager, Winton |
| **16.50** | **The benefits of implementing systematic Risk Premia in Multi-Asset Portfolios**<br>Dr. Phil Strother, Head of Systematic Research, Fulcrum Asset Management |
| **17.30** | **Podiumsdiskussion mit den drei Sprechern**<br><br>Moderation in München: Wolfgang Kostner, CAIA<br><br>Moderation Düsseldorf: Frank Neidig, Bankhaus Lampe |
| **18.00** | **Drinks** |

## Eventsponsoren:

# CAIA Germany and BAI Joint Educational Event

## Die Bedeutung und Zukunft von systematischen Strategien für institutionelle Investoren

**Agenda Frankfurt**

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|---|---|
| **08.00** | **Registrierung und Frühstück** |
| **08.20** | **Begrüßung durch CAIA und BAI**<br>Frank Dornseifer, Geschäftsführer, BAI |
| **08.30** | **A Unifying Theory of Finance**<br>Dr. Apostolos Katsaris, Head of Dynamic Beta Albourne Partners |
| **09.10** | **Die Zukunft des systematischen Investierens**<br>Dr. Eva Hörster, Strategy Manager, Winton |
| **09.50** | **The benefits of implementing systematic Risk Premia in Multi-Asset Portfolios**<br>Dr. Phil Strother, Head of Systematic Research, Fulcrum Asset Management |
| **10.30** | **Podiumsdiskussion mit den drei Sprechern**<br><br>Moderation: Valentin Bohländer, HQ Trust |
| **11.00** | **Kaffee** |

## Eventsponsoren:

## Die Referenten und Panelteilnehmer:

**Frank Dornseifer, Managing Director, BAI**

He has been active for more than 18 years in various functions in investment management, capital markets and corporate law. He studied law at the universities of Bonn, Dublin (Trinity College) and Lausanne. After admission to the German Bar in 2000 he practiced various years as attorney in an international law firm in the field of corporate and securities law before joining the German Financial Regulator BaFin as deputy head of the policy unit within the investment management department. In this function he also represented BaFin in the Investment Management Committee of IOSCO. Mr. Dornseifer frequently publishes articles both on investment and corporate law and he is co-editor of legal commentaries on the German Investment Act and on the AIFM Directive. The finance committee of the German Bundestag, the EU commission and the European Parliament denominated him several times as expert on capital market law. Mr. Dornseifer gives frequently speeches at national and international conferences on investment and regulatory topics.

**Dr. Apostolos Katsaris, Head of Dynamic Beta, Albourne Partners**

Dr. Apostolos Katsaris is the Head of Dynamic Beta at Albourne. His team provides Investment and Portfolio Advisory services in systematic alternative risk premia strategies. Prior to Albourne he was the Head of Quantitative Research for Caliburn Capital Partners LLP, a Lecturer in Finance at Cass Business School, City University and at the ICMA Centre, The University of Reading while also working as a consultant with Schroders. He holds a PhD in Finance and an MSc in Finance from the ICMA Centre and an MSc and a BSc in International Economics from the Athens University of Economics and Business.

**Dr. Eva Hörster, Strategy Manager, Winton**

Eva has been involved in all stages of Winton's research and development lifecycle, from initial ideas through to investment program implementation. She has worked on a range of projects since joining the firm in 2010, including risk and return forecasting, portfolio optimisation and system design.

Eva holds a PhD in computer science, where she focused on unsupervised modelling for analysing and describing image content. Her research used methods suited to large and noisy datasets, such as probabilistic topic models and deep neural networks. During her PhD, she worked as an intern at Yahoo! Research and the Intel Research Lab in Santa Clara, California.

**Dr. Phil Strother, Head of Systematic Research, Fulcrum Asset Management**

Phil heads up the Fulcrum systematic research team and is responsible for the day-to-day management of the assets invested across the Fulcrum Multi-Asset Alternative Beta suite of products, as well as driving the ongoing quantitative research program.

Phil holds a PhD in High Energy Physics from the Imperial College London and was a postdoctoral researcher at the University of California, Berkeley. Before joining Fulcrum, Phil worked as a quantitative portfolio manager at AHL and previously as a quantitative analyst at a large global macro hedge fund. Prior to this he held research positions at JPMorgan and BNP Paribas.