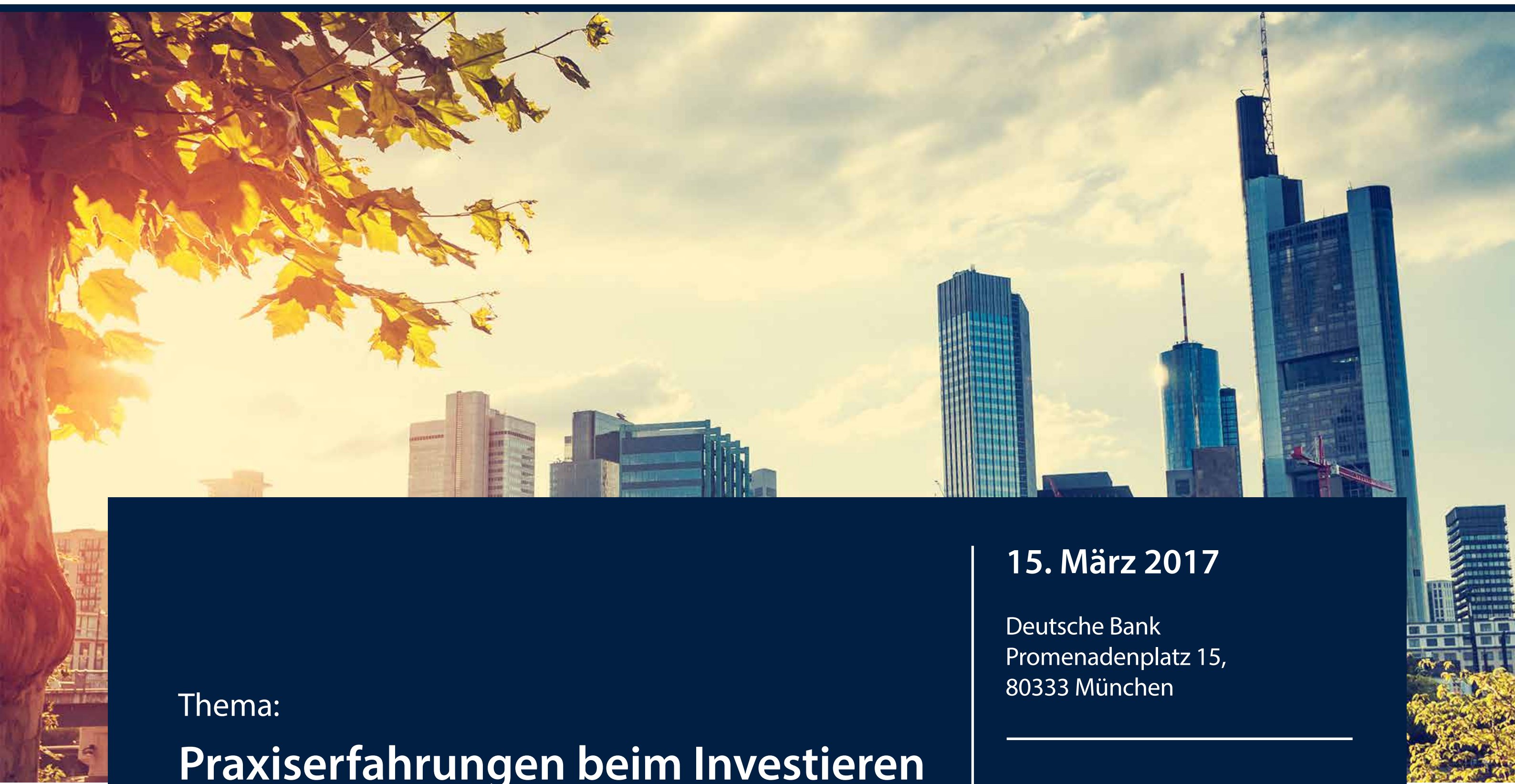
Alternative Investment
Insight 40



15. März 2017

Deutsche Bank
Promenadenplatz 15,
80333 München

16. März 2017

Deutsche Bank
Twin Towers
Taunusanlage 12
60325 Frankfurt

Thema:

Praxiserfahrungen beim Investieren in Risikoprämien

AGENDA

15.45 Uhr
Registrierung

16.10 Uhr
Eröffnungsworte
Volker Gillhaus, Geschäftsführer, BAI

16.15 Uhr
Understanding, Evaluating and Integrating Dynamic Betas into your overall portfolio
Dr. Apostolos Katsaris, Partner, Albourne Partners
Dr. Bernhard Steege, Vorstand, Albourne Partners Deutschland AG

Mit freundlicher
Unterstützung von:

16.45 Uhr

Risk Premia Investing – Practical Implementation and Case Studies

Sean Flanagan, Managing Director, Deutsche Bank AG

17.15 Uhr

Long only Style investing: Don't just mix, integrate

Andrea Frazzini, Ph.D., Principal, AQR Capital Management

17.45 Uhr

Paneldiskussion

Dr. Apostolos Katsaris, Partner, Albourne Partners
Andrea Frazzini, Ph.D., Principal, AQR Capital Management
Sean Flanagan, Managing Director, Deutsche Bank AG
Moderation: Volker Gillhaus, Geschäftsführer, BAI

18.15 Uhr

Get Together

Mit freundlicher
Unterstützung von:

ALBOURNE AQR Deutsche Bank

Anmeldung/Rückfragen:

Die Veranstaltung ist für BAI-Mitglieder, institutionelle Endinvestoren sowie Teilnehmer, die auf Einladung von Albourne Partners, AQR Capital Management oder der Deutschen Bank kommen, kostenfrei.

Für Nichtmitglieder ist eine Teilnahmegebühr in Höhe von € 150,- zzgl. MwSt. fällig. Ihre verbindliche Anmeldung nehmen Sie bitte online unter www.bvai.de, Rubrik Events, Anmeldung BAI Insight vor.

Bitte beachten Sie, dass die Teilnehmerzahl begrenzt ist.
Rückfragen richten Sie bitte an die Geschäftsstelle des BAI unter 0228-96987-0 oder events@bvai.de.

BAI Insight 40 – Die Referenten

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.

Andrea Frazzini, Ph.D., Principal, AQR

Andrea is a Principal on AQR's Global Stock Selection team, focusing on research and portfolio management of the Firm's Long/Short and Long-Only equity strategies. He is also an Adjunct Professor of Finance at New York University's Stern School of Business. He has published in top academic journals and won several awards for his research, including the Smith Breeden Award, the Fama-DFA award, the BGI best paper award, several Bernstein Fabozzi/Jacobs Levy Awards, and the PanAgora Crowell Memorial Prize. Prior to AQR, Andrea was an associate professor of finance at the University of Chicago's Graduate School of Business and a Research Associate at the National Bureau of Economic Research. He also served as a consultant for DKR Capital Partners and J.P. Morgan Securities and

Sean Flanagan, Managing Director, Global Head of Equity Structuring & QIS, Deutsche Bank

Sean is Global Head of Equity Structuring and Quantitative Investment Solutions. His team of 40 structurers based in Europe, Asia and the US works with insurers, pensions and asset managers globally to implement efficient equity and cross-asset investments and hedging strategies, as well as working with retail distributors to implement customized product solutions. Starting with the first risk premia transactions in 2011 and 2012, Sean's team has pioneered the design and implementation of customized risk premia portfolios for investors across the globe. Sean has 17 years of financial markets experience across equities, funds and systematic strategies. Prior to joining Deutsche Bank in 2010, Sean was responsible for Citi's fund-linked and alternative investment structuring team. Sean holds a law degree from Harvard Law School, and Bachelors and Masters Degrees from Yale University.

Dr. Bernhard Steege is a Portfolio Analyst, responsible for advising a range of Albourne's European investor clients on their alternatives portfolios, including advising on manager selection, risk monitoring and portfolio reporting. Bernhard is also responsible for the overall relationship between Albourne and many clients in Germany and Switzerland. He has over 20 years' experience in finance. Before joining Albourne in 2008 Bernhard spent eleven years at Bayerische Landesbank, starting as an Analyst in Risk and Financial Controlling and Corporate Development and later becoming Head of Business Development in Financial Markets, Head of Project Transformation in Business Field Financial Markets, and finally Head of Alternative Investments. Earlier he spent two years at Ernst & Young Consulting as a Consultant in Financial Services. Bernhard has a PhD in Business Administration from Ludwig-Maximilians University in Munich. He is based in Albourne's Munich office.