

## **Ai For Alpha and Artificial Intelligence Asset Management combine their expertise to manage the AI GLOBAL MACRO SCSp fund**

The asset management company Artificial Intelligence Asset Management has appointed Ai For Alpha to provide asset allocation advice for the AI GLOBAL MACRO SCSp fund.

Artificial Intelligence Asset Management is a Luxembourg-based asset management company whose objective is to provide absolute performance, uncorrelated to all asset classes.

Ai For Alpha, a fintech specialising in artificial intelligence for investment, uses the most advanced learning techniques to anticipate regime changes and provide dynamic asset allocation by adapting to different market environments. To this end, Ai For Alpha has used its expertise to develop an allocation model for different asset classes: equity indices, commodities and VIX. Ai For Alpha acts as the Fund's asset allocation advisor and provides allocation recommendations via proprietary artificial intelligence software. Ai For Alpha provides a daily allocation on each market. The objective is to adapt to market conditions, taking into account investment constraints. The markets considered for this strategy are equity indices (US large cap, US Tech, US Small Cap, EU, UK, Japan, Emerging Markets), commodity indices (Copper, Oil and Gold) and the volatility index represented by the VIX. Ai For Alpha uses a methodology based on artificial intelligence to determine the positive or negative allocation on each of the markets considered. The model is based on the daily analysis of more than 150 market data, such as pure financial data (equity returns, volatilities, credit spreads and interest rates), macroeconomic data (risk aversion indices, economic surprises), commodities and currencies evolution, financial variables of valuation and evolution of turnover and profits, and finally technical analysis indicators. Based on the analysis of these data, the model identifies relationships between the factors analysed and the evolution of stock market indices. The objective is to analyse market information, understand its impact on strategies and deduce the most relevant allocation. "Our model based on both supervised and reinforcement learning analyses hundreds of data points every day to anticipate market patterns," explains Béatrice Guez, co-founder and CEO of Ai For Alpha. "The research we conducted with Ai For Alpha has demonstrated the resilience of their models to different market conditions," reveals Amine Bennis, CEO of asset management company Artificial Intelligence Asset Management. "Each day, the model adjusts exposure to the most liquid financial instruments across different asset classes and geographies, based on an in-depth analysis of price, correlation, risk and market sentiment."

The models developed by Ai For Alpha, coupled with the expertise of AI AM, constitute an innovative and unique analytical framework for investment thanks to the complementarity of the two companies. Their collaboration is a source of performance and competitiveness. Together they will continue their research and combine their expertise in the management of the AI GLOBAL MACRO SCSp fund.

About Ai for Alpha:

Ai for Alpha is one of the leading solutions for the use of artificial intelligence applied to asset management. Ai for Alpha analyses hundreds of market and fundamental variables to anticipate market regimes using machine learning methods and provide allocation recommendations that take into account investment constraints. Ai for Alpha is used by banks, asset management companies, hedge funds, and asset managers.

For more information: <https://www.aiforalpha.com>

#### About Ai AM:

AIAM offers a new generation of quantitative and systematic Artificial Intelligence systems, inspired by neuroscience, for Asset Management. Our philosophy is to maintain human oversight of AI behaviour, risk and trade execution in volatile markets.

We seek absolute return performance uncorrelated to traditional asset classes over the long term and use a multi-strategy model that has the agility to adapt to different market environments over time, increasing its efficiency and robustness.

The investment universe currently includes the most liquid market indices for the main asset classes (equities, fixed income, commodities, currencies and volatility) across all geographies.

By strictly adhering to the pre-programmed algorithms, the right decisions can be made without being influenced by the emotional waves of market trends.

The continuous integration of new knowledge is managed in such a way that the existing balance is not disrupted, while allowing for optimal behaviour and evolution in highly complex and unstable environments.

More information: <https://www.ai-assetmanagement.com>