



AlphaSimplex Group Appoints Kathryn M. Kaminski, Ph.D., CAIA as Chief Research Strategist

CAMBRIDGE, Mass, April 30, 2018 – AlphaSimplex Group, LLC (AlphaSimplex), an affiliate of Natixis Investment Managers, has hired Dr. Kathryn Kaminski as the firm's chief research strategist. Dr. Kaminski joins AlphaSimplex from the MIT Laboratory for Financial Engineering. A veteran in the hedge fund industry, she is regarded as an expert in alternative asset classes with a specific concentration in managed futures.

"We are delighted that Katy has joined AlphaSimplex, and are confident our clients will benefit from her considerable knowledge in managed futures strategies," said Duncan Wilkinson, CEO of AlphaSimplex. "As a co-manager on the Managed Futures Strategy portfolio management team, Katy brings over a decade of hands-on investment experience and a strong research focus."

In the newly created position of chief research strategist, Dr. Kaminski will conduct research in support of AlphaSimplex products and will help educate investors on the use of alternatives in investment portfolios. She will report to Chief Investment Officer David Modest, Ph.D., and will work closely with Dr. Modest and other investment committee members, including Mr. Wilkinson and Deputy Chief Investment Officer Alexander Healy, Ph.D., and with the firm's portfolio management team, including Dr. Healy, Peter Lee, Robert Sinnott, Philippe Luedi, Ph.D., Robert Rickard, David Kuenzi, John Perry, Ph.D., and Derek Schug.

"I have long admired AlphaSimplex's accomplishments, investment philosophy and team, and look forward to applying my experience to help further the firm's growth and success," said Dr. Kaminski. "I am excited by the prospect of improving and expanding upon the delivery of superior investment solutions to clients, and helping to educate investors on the benefits of alternative investments."

Prior to MIT, Dr. Kaminski most recently served as director of investment strategies at Campbell and Company, a systematic, quantitative investment firm. Previously, she was deputy managing director at the Institute for Financial Research at the Stockholm School of Economics in Sweden. Before that, Dr. Kaminski was employed by RPM Risk & Portfolio Management AB in Stockholm, and was a senior lecturer in the Department of Finance at the MIT Sloan School of Management. She holds a B.S. degree in electrical engineering and a Ph.D. in operations research from MIT, and she was a doctoral student of Dr. Andrew Lo, AlphaSimplex's founder. Dr. Kaminski co-authored the book "Trend Following with Managed Futures: The Search for Crisis Alpha," for Wiley Trading in 2014. She is the author of numerous research papers and industry whitepapers as well as a contributory author to the CAIA and CFA Curriculum. In 2015, The Hedge Fund Journal featured her as one of the 50 Leading Women in Hedge Funds.

About AlphaSimplex Group, LLC

AlphaSimplex is an investment management firm that specializes in researching and analyzing market behaviors and risk. Using these insights, the firm develops liquid alternative strategies and portfolio solutions designed to bridge the gap between hedge funds and traditional investments. AlphaSimplex's investment philosophy is based on the Adaptive Markets Hypothesis, a theory of market behavior proposed by the firm's founder, Dr. Andrew W. Lo. AlphaSimplex, an affiliate of Natixis Investment Managers, manages over \$7 billion in institutional and mutual fund assets.¹

About Natixis Investment Managers

Natixis Investment Managers serves financial professionals with more insightful ways to construct portfolios. Powered by the expertise of 26 specialized investment managers globally, we apply Active ThinkingSM to deliver proactive solutions that help clients pursue better outcomes in all markets. Natixis ranks among the world's largest asset management firms² (€830.8 billion / \$997.8 billion AUM¹).

Headquartered in Paris and Boston, Natixis Investment Managers is a subsidiary of Natixis. Listed on the Paris Stock Exchange, Natixis is a subsidiary of BPCE, the second-largest banking group in France. Natixis Investment Managers' affiliated investment management firms and distribution and service groups include Active Index Advisors[®];³ AEW; AlphaSimplex Group; Axeltis; Darius Capital Partners; DNCA Investments;⁴ Dorval Asset Management;⁵ Gateway Investment Advisers; H2O Asset Management;⁵ Harris Associates; Investors Mutual Limited; Loomis, Sayles & Company; Managed Portfolio Advisors[®];³ McDonnell Investment Management; Mirova;⁶ Ossiam; Ostrum Asset Management; Seeyond;⁶ Vaughan Nelson Investment Management; Vega Investment Managers; and Natixis Private Equity Division, which includes Seventure Partners, Naxicap Partners, Alliance Entreprenre, Euro Private Equity, Caspian Private Equity;⁷ and Eagle Asia Partners. **Not all offerings available in all jurisdictions.** For additional information, please visit the company's website at im.natixis.com | LinkedIn: [linkedin.com/company/natixis-investment-managers](https://www.linkedin.com/company/natixis-investment-managers).

Natixis Investment Managers includes all of the investment management and distribution entities affiliated with Natixis Distribution, L.P. and Natixis Investment Managers S.A.

Natixis Distribution, L.P. is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

¹ Net asset value as of December 31, 2017. Assets under management ("AUM"), as reported, may include notional assets, assets serviced, gross assets and other types of non-regulatory AUM.

² Cerulli Quantitative Update: Global Markets 2017 ranked Natixis Investment Managers (formerly Natixis Global Asset Management) as the 15th largest asset manager in the world based on assets under management as of December 31, 2016.

³ A division of Natixis Advisors, L.P.

⁴ A brand of DNCA Finance.

⁵ A subsidiary of Ostrum Asset Management.

⁶ A subsidiary of Ostrum Asset Management. Operated in the U.S. through Ostrum Asset Management U.S., LLC.

⁷ Caspian Private Equity is a joint venture between Natixis Investment Managers, L.P. and Caspian Management Holdings, LLC.