



# ALPHASIMPLEX

*Adaptive Strategies for  
Evolving Markets*

## Firm Overview

*AlphaSimplex Group, LLC (AlphaSimplex) is an investment management firm that strives to help our investors meet their long-term goals in ever-evolving markets by analyzing market behavior and risk. We combine these insights and the expertise of our research team to create adaptive strategies that are attuned to changing market dynamics.*

## Our Strategies

*Managed Futures  
Global Alternatives  
Risk-Efficient Allocation  
Tactical U.S. Market  
Dynamic Allocation  
Active Volatility Management*

## Contact Us

*Peter Martin  
Director of Client Portfolio Management  
255 Main Street  
Cambridge, MA | 02142*

*P: 617.475.7100  
E: [clientservices@alphasimplex.com](mailto:clientservices@alphasimplex.com)  
W: [www.alphasimplex.com](http://www.alphasimplex.com)*

## Our Philosophy

### Adaptive Markets Hypothesis

The Adaptive Markets Hypothesis, a theory of market behavior created by AlphaSimplex founder Andrew W. Lo, Ph.D., recognizes that financial markets are neither always efficient nor always irrational, but are instead highly competitive and adaptive. Market conditions are ever-changing; market volatility, risk premium, and cross-asset correlations are not static. In response, our products at AlphaSimplex are liquid, adaptive, and actively managed using a systematic and quantitative approach. We dynamically adapt our portfolios to current market conditions, rather than assuming that long-term historical relationships will continue to hold.

## Our Senior Investment Team



**ALEXANDER D. HEALY, PH.D.**  
CHIEF INVESTMENT OFFICER



**KATHRYN M. KAMINSKI, PH.D., CAIA®**  
CHIEF RESEARCH STRATEGIST, PORTFOLIO MANAGER



**DAVID E. KUENZI, CFA®**  
SENIOR RESEARCH SCIENTIST, PORTFOLIO MANAGER



**PETER A. LEE**  
SENIOR RESEARCH SCIENTIST, PORTFOLIO MANAGER



**PHILIPPE P. LÜDT, PH.D., CFA®**  
SENIOR RESEARCH SCIENTIST, PORTFOLIO MANAGER



**DAVID M. MODEST, PH.D.**  
SENIOR ADVISOR



**JOHN C. PERRY, PH.D.**  
SENIOR RESEARCH SCIENTIST, PORTFOLIO MANAGER



**ROBERT S. RICKARD**  
PORTFOLIO MANAGER



**DEREK M. SCHUG, CFA®**  
PORTFOLIO MANAGER



**ROBERT W. SINNOTT, CFA®, CAIA®**  
SENIOR RESEARCH SCIENTIST, PORTFOLIO MANAGER

The AlphaSimplex Investment Team has diverse backgrounds in finance, statistics, machine learning, bioinformatics, and mathematics. Our team approach to applied research combines practical experience, strong technical expertise, as well as academic insights and theory.

## History of AlphaSimplex



Information as of 9/30/2018.

CFA® is a registered trademark owned by the CFA Institute.

CAIA® is a registered trademark owned by the CAIA Association®.

\*Currently known as Natisix Investment Managers.

This document has been prepared for informational purposes only and should not be construed as investment advice. AlphaSimplex is not registered or authorized in all jurisdictions and the strategies shown above may not be available to all investors in a jurisdiction. Any provision of investment services by AlphaSimplex would only be possible if it was in compliance with all applicable laws and regulations, including, but not limited to, obtaining any required registrations.

Copyright © 2018 by AlphaSimplex Group, LLC. All Rights Reserved.

