



# ALPHASIMPLEX

## ADAPTIVE STRATEGIES FOR EVOLVING MARKETS<sup>®</sup>

### At A Glance<sup>1</sup>

Founded: 1999  
Number of Employees: 49  
Investment Professionals: 22  
Ph.D.s: 5  
CFA<sup>®</sup> Charterholders: 8  
Assets: \$6.2 Billion USD

### Strategies

- Managed Futures
- Global Alternatives
- Risk-Efficient Allocation
- Tactical U.S. Market
- Dynamic Allocation

### Office Location

255 Main Street  
10th Floor  
Cambridge, MA 02142  
617.475.7100  
[www.alphasimplex.com](http://www.alphasimplex.com)

<sup>1</sup> Information as of 3/31/2019.

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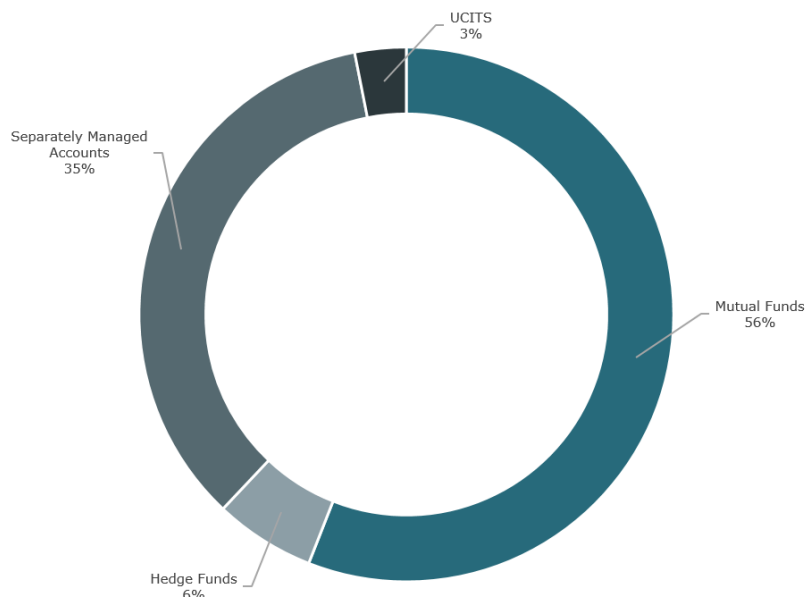
### Firm Overview

At AlphaSimplex we strive to help investors succeed in evolving financial markets by researching and analyzing market behavior and risk. We use these insights to create adaptive strategies that are attuned to changing market dynamics and help investors meet their long-term goals.

### Our Philosophy

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.

### Percent of Assets by Client Type<sup>1</sup>



## Our Senior Investment Team

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



**Alexander D. Healy, Ph.D.**  
Chief Investment Officer



**Kathryn M. Kaminski, Ph.D., CAIA®**  
Chief Research Strategist, Portfolio Manager



**David E. Kuenzi, CFA®**  
Senior Portfolio Manager, Senior Research Scientist



**Peter A. Lee**  
Senior Research Scientist, Portfolio Manager



**Philippe P. Lüdi, Ph.D., CFA®**  
Senior Research Scientist, Portfolio Manager



**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 Portfolio Manager, Senior Research Scientist

## Contact Us



### Peter Martin

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1999: Dr. Andrew Lo establishes AlphaSimplex

2003: AlphaSimplex registers with the U.S. SEC

2004: Dr. Andrew Lo publishes the Adaptive Markets Hypothesis

2007: AlphaSimplex becomes affiliate of Natixis Investment Managers

2008: Global Alternatives Strategy launches

2010: Managed Futures Strategy launches

2012: Risk Efficient Allocation Strategies launch

2013: Tactical U.S. Market Strategy launches

2015: Dynamic Allocation Strategy launches & 5 Year Anniversary of Managed Futures Strategy

2016: Managed Futures Strategy launches in Europe

2018: 10 Year Anniversary of Global Alternatives Strategy & 5 Year Anniversary of Tactical U.S. Market Strategy