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TOP WOMEN IN ASSET MANAGEMENT AWARDS

10 leaders transforming their organizations to face the industry's biggest challenges

There has been a keen focus on diversity in the asset management space over the past several years — and for good reason. There is still a striking underrepresentation of women in all corners of the industry. Every year, *Money Management Executive* recognizes women who are making significant contributions in asset management. To select the winners, we used a nomination process that sought industry participation. Editors then reviewed candidate qualifications in order to select the final choices.

Kathryn Kaminski

Chief Research Strategist and Portfolio Manager
ALPHASIMPLEX GROUP



Kathryn Kaminski, whose mother was a financial planner, knew early on that “finance was never just for guys.”

When Kaminski pursued a Ph.D. in operations research at the MIT Sloan School of Management, she joined the Laboratory for Financial Engineering to study the behavior of financial markets.

“I was so interested in the practical aspects of investing, I left academia and went into asset management,” says Kaminski, who now applies her background in academic research to solve the looming questions of the private sector.

As chief research strategist and portfolio manager at AlphaSimplex Group, Kaminski is involved in the oversight of \$6 billion in investment products, the research and construction of portfolios,

and the implementation of risk management strategies. She also serves as one of six portfolio managers on the \$4.5 billion managed futures program, the firm’s largest portfolio.

Kaminski oversees a 15-person team, and is involved in the decision-making process for all AlphaSimplex investment research, which sets out, she says, “to best solve problems that are unsolvable.”

She says she enjoys breaking down the relatively complex field of quant trading.

“When passionate about a subject, or when asked a hard question,” Kaminski says, she will explore the idea in writing. She co-authored a book on trend following in 2014, and has published over 40 articles on quant investing, the first of which coined the term “crisis alpha.”

Kaminski mentors young students about asset management while adjuncting at Sloan.

“I tell them about the exciting things happening in asset management, and how to succeed in the business,” she says, noting that her advice resonates particularly with young women.

“Having a female asset manager as a professor sends the message that there’s not just one face for the industry,” she says.

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