Sergey Syntulsky

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Experience

01.07.2014 – now	**Worldquant, LtD, Stamford CT** **Vice president, research and portfolio management** Managing portfolio and leading research activities (distributed team of 10 researchers) in following directions: • Usage of new datasets to produce low-correlated systematic trading strategies on equity, • Building daily/low-turnover trading strategies on futures based on deep market analysis (mostly for energy markets), • Building internal system for research activities evaluation.
01.10.2007-20.06.2014	**Institute of System Monitoring, Moscow** **Chief research and development officer** Led quantitative development activities (team of 20 analysts) in middle-sized company focused on strategy consulting, quantitative analytics and software development. Major projects: • Integrated planning and decision support system for utilities, • Data analytical products for energy regulatory bodies, power grids and district heating companies, • Risk management / futures trading model for energy sector companies (managing price and volumetric risks for producers and consumers of electricity, alpha research), • District heating system optimization model, • Valuation methodology for power grid investment projects. Valuated smart grid as real option to build local power generators.
01.08.2005-01.10.2007	**Openwaygroup, Saint-Petersburg** **Senior software developer, Java** Developed proper platform for banking business processes modeling and execution.

Education

01.09.2011-07.07.2014	**New Economic School** Master in finance, cum laude.
01.09.2002-01.07.2007	**Saint-Petersburg State University** Faculty of mathematics and mechanics, computer science, cum laude.