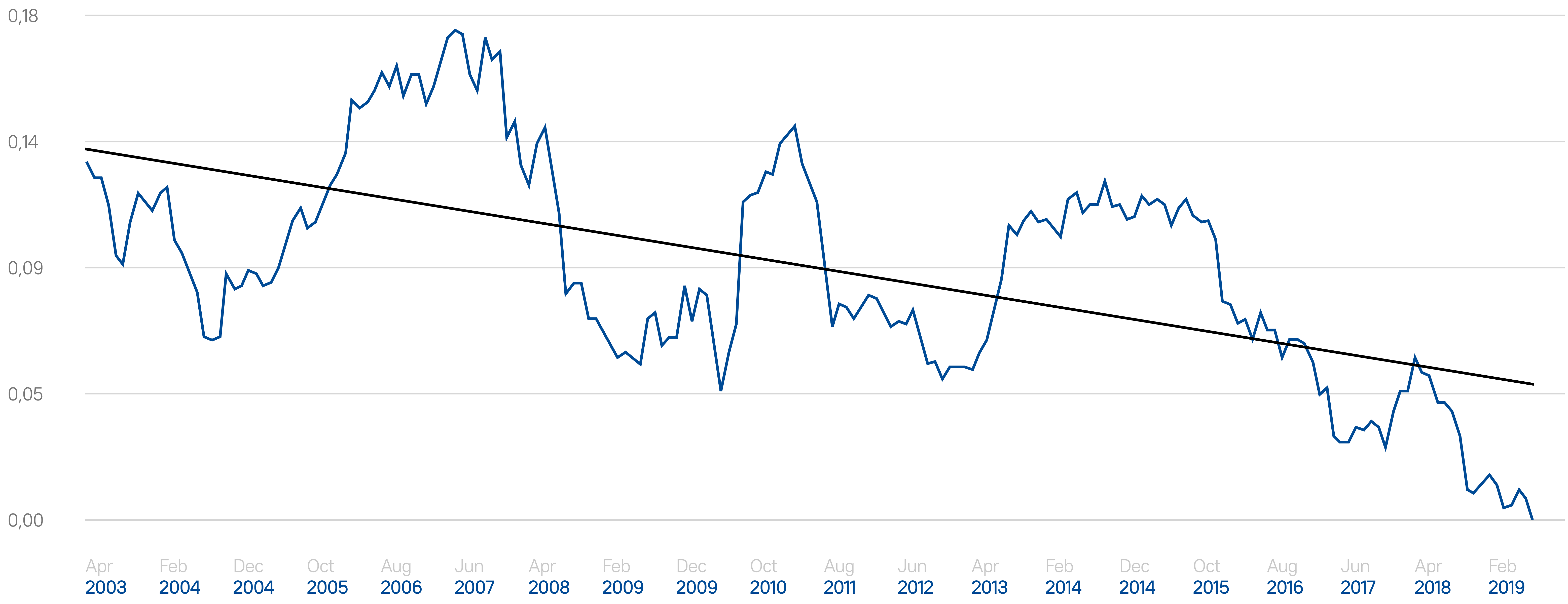
presentation

synthesis

quant margins are decreasing

long term returns are trending towards zero

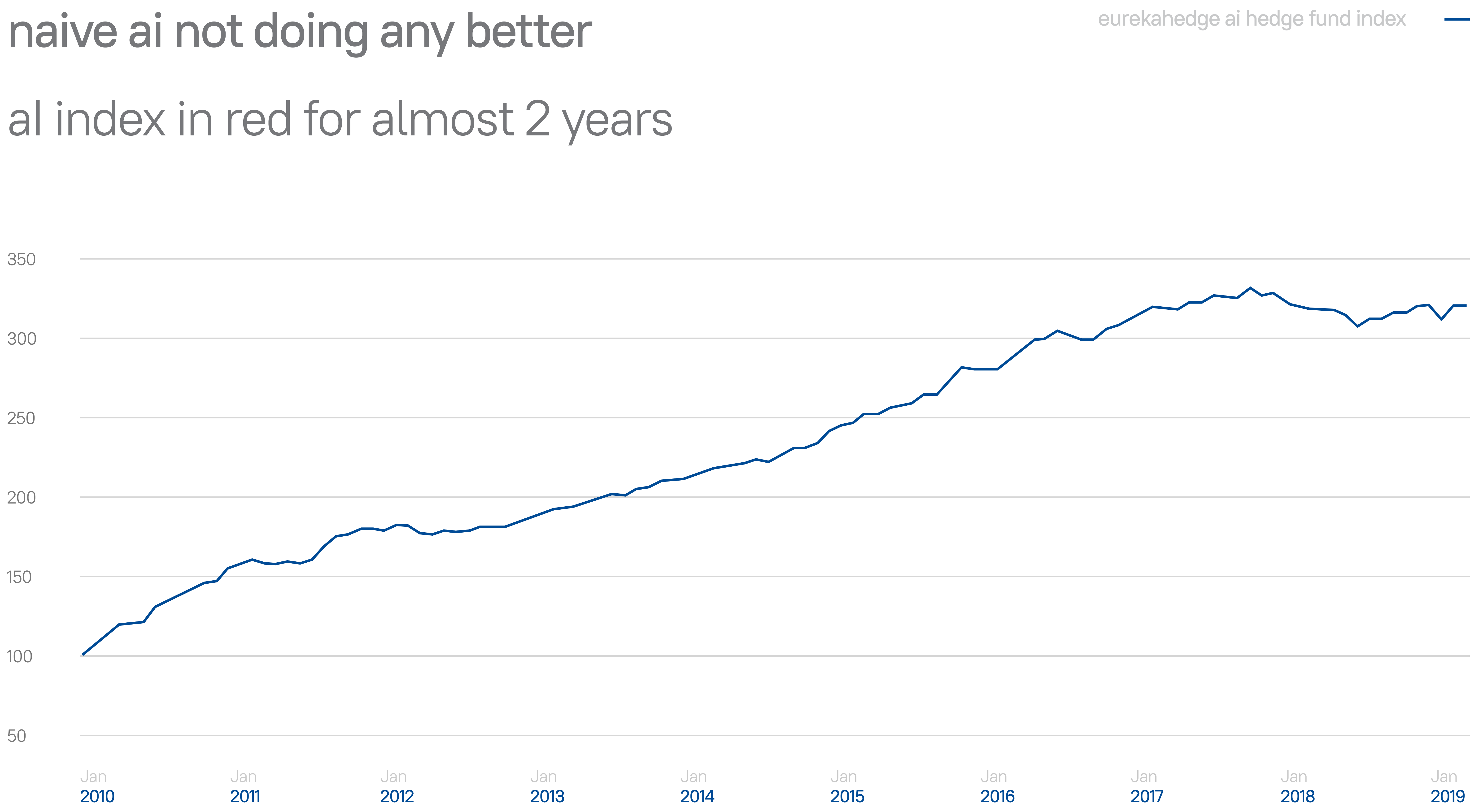


old school quant funds lose money

most recognised quant fund's equity strategy performance (aqr, equity market neutral fund)

naive ai not doing any better

al index in red for almost 2 years



because they fail to adapt

al index in red for almost 2 years

- ingesting **data** sources requires significant effort
- new **strategies** are expensive to generate
- lack of research **transparency** strains decision making

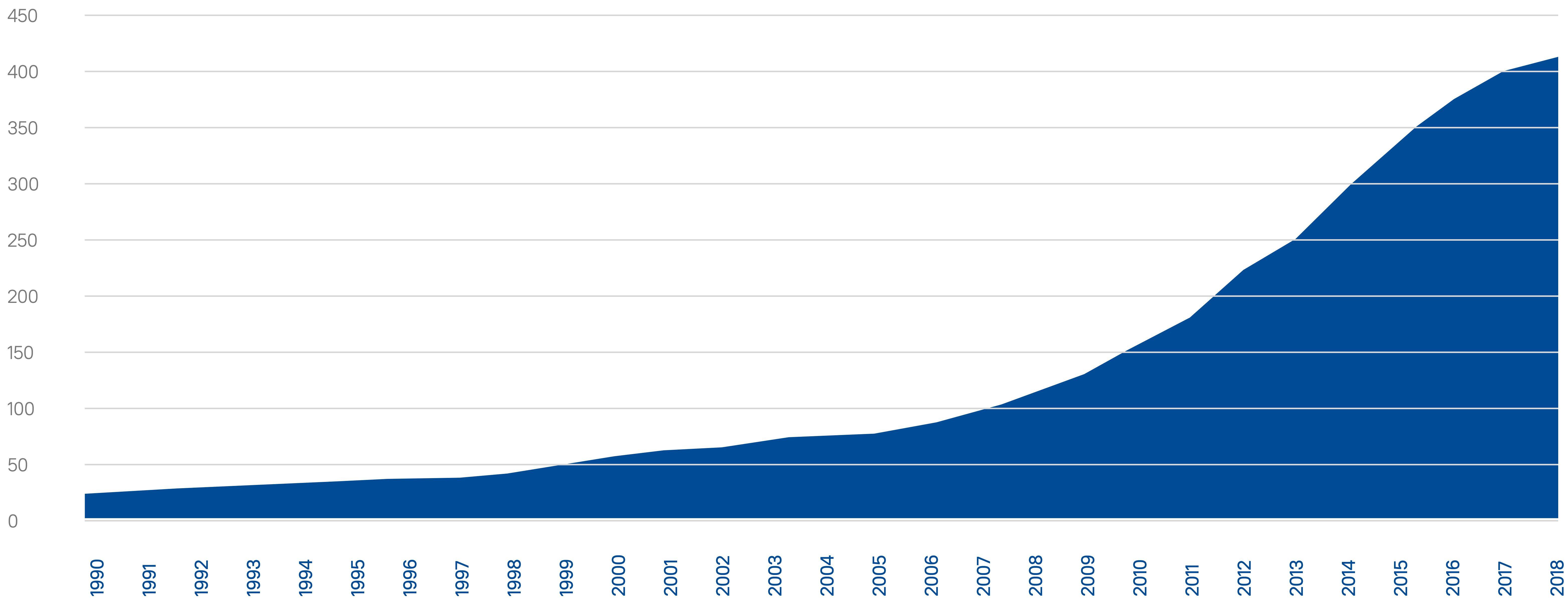
automation enables

1. quick and measured **data** onboarding
2. cheap and transparent **research**
3. streamlined portfolio **management and risk** assessment

harvesting data diversity

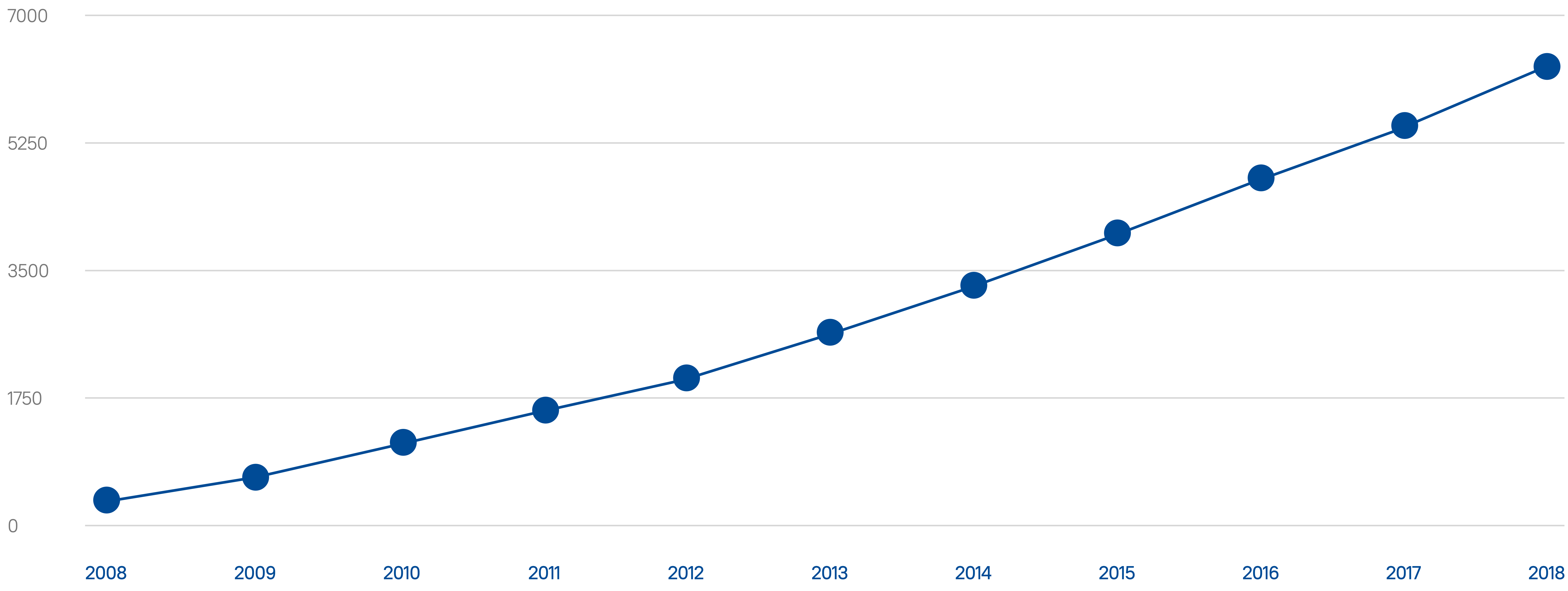
y axis: number of alternative data providers

datasets quantity rose 4x in a decade



continuous research improvement

20x more quant papers in a decade



rapid scaling

easy adaptation to a new

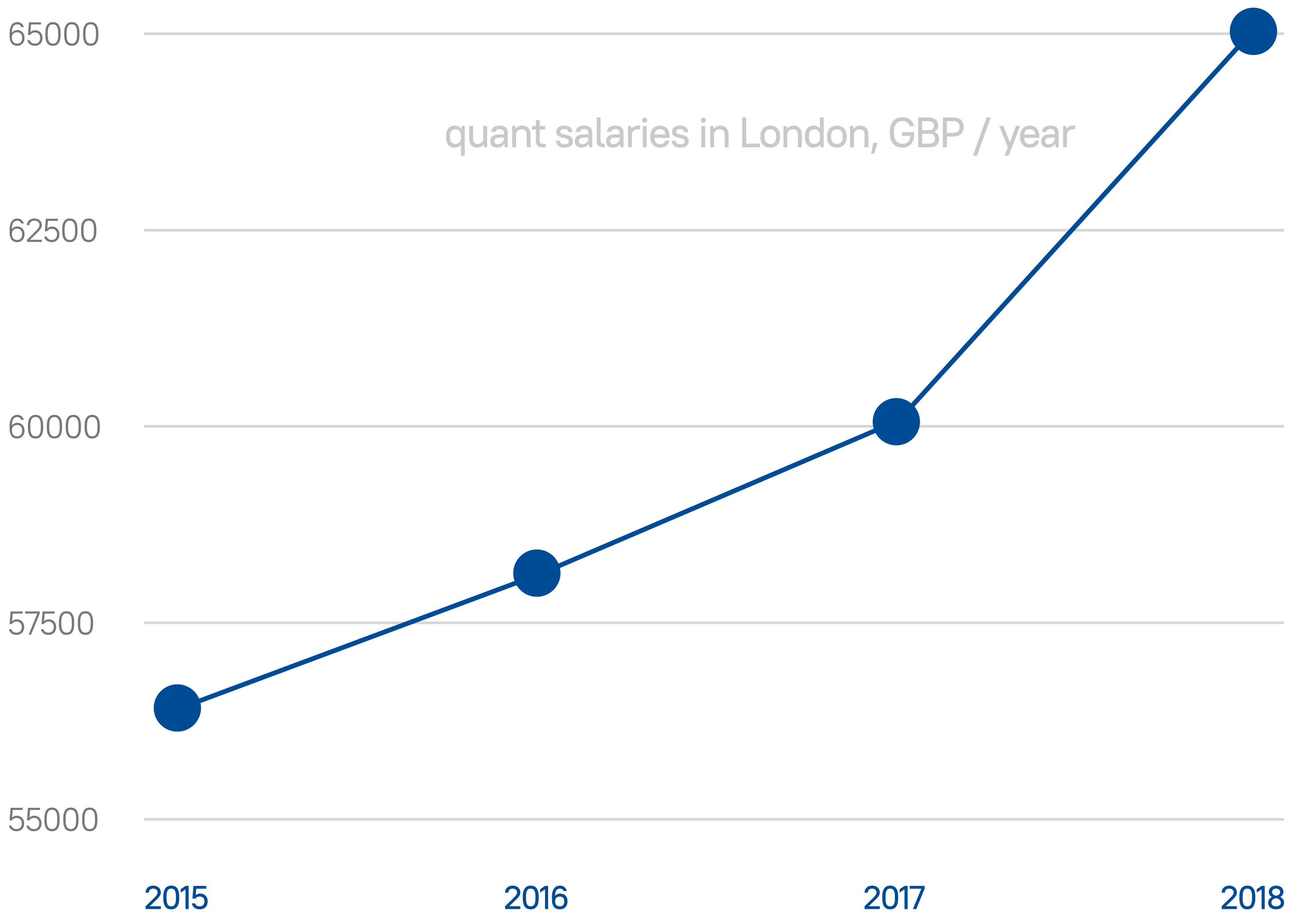
geography	trading schedule	asset class

while making investment resilient

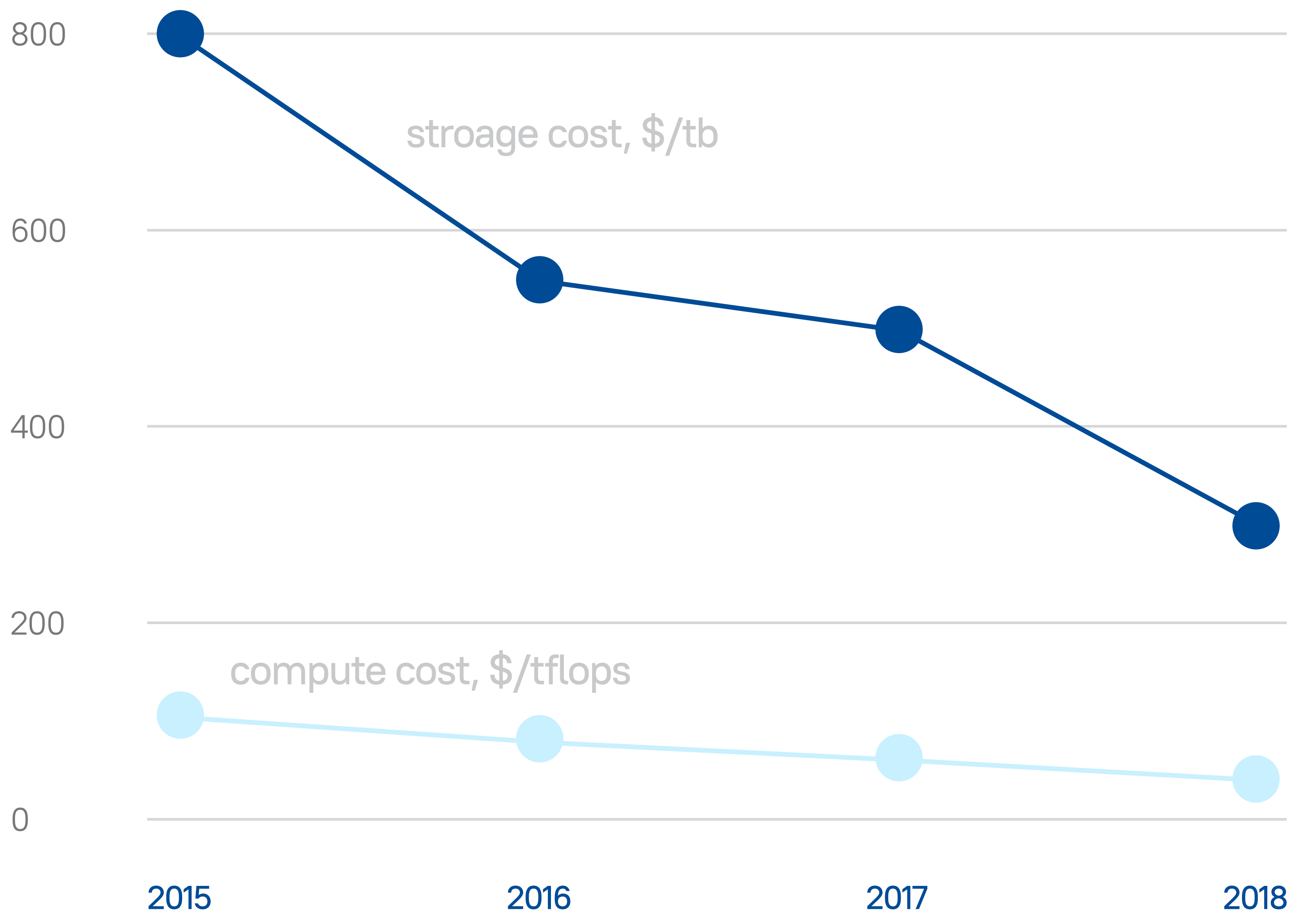
- flawed **data providers** can be replaced within weeks not years
- research-as-a-**code approach** allows rigorous model debugging
- **strategies** are timely updated so the factor suite stays evergreen

at the fraction of a cost

quant salaries rise (payscale)



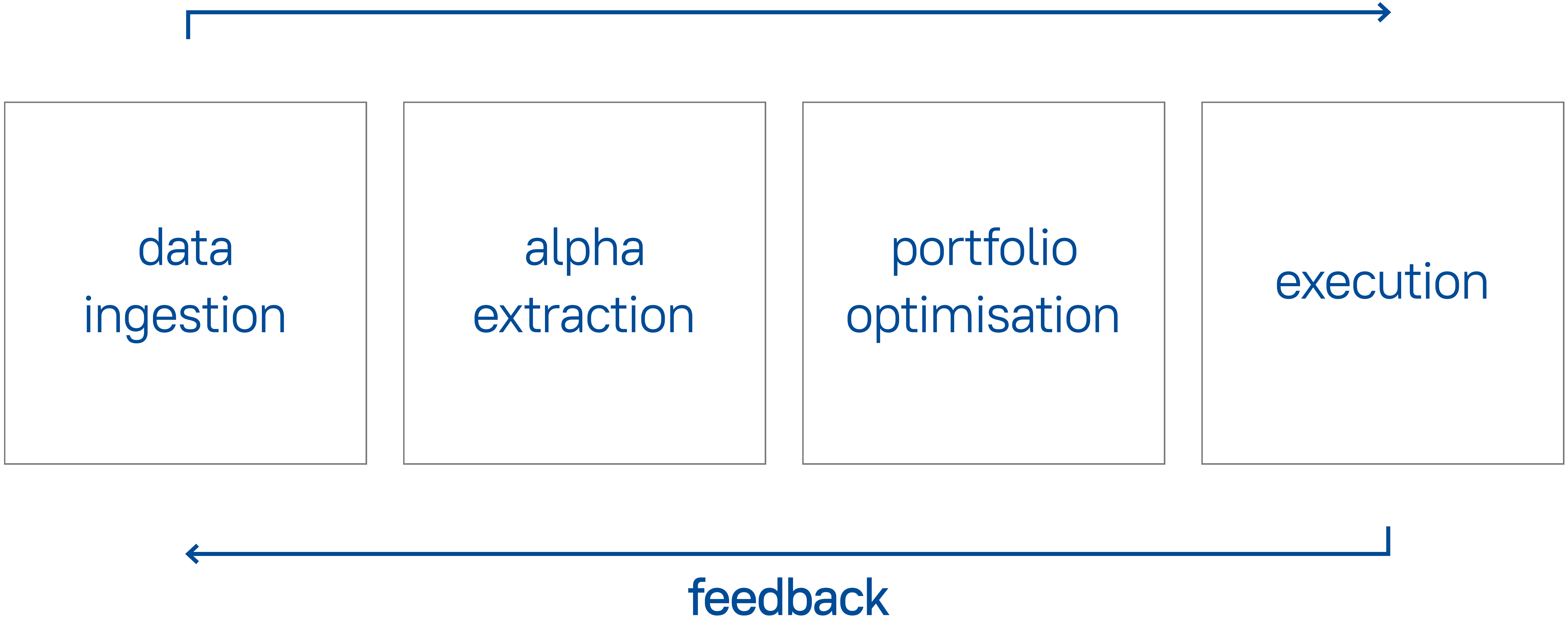
storage and compute become cheaper (western digital, arxiv)



we at synthesis

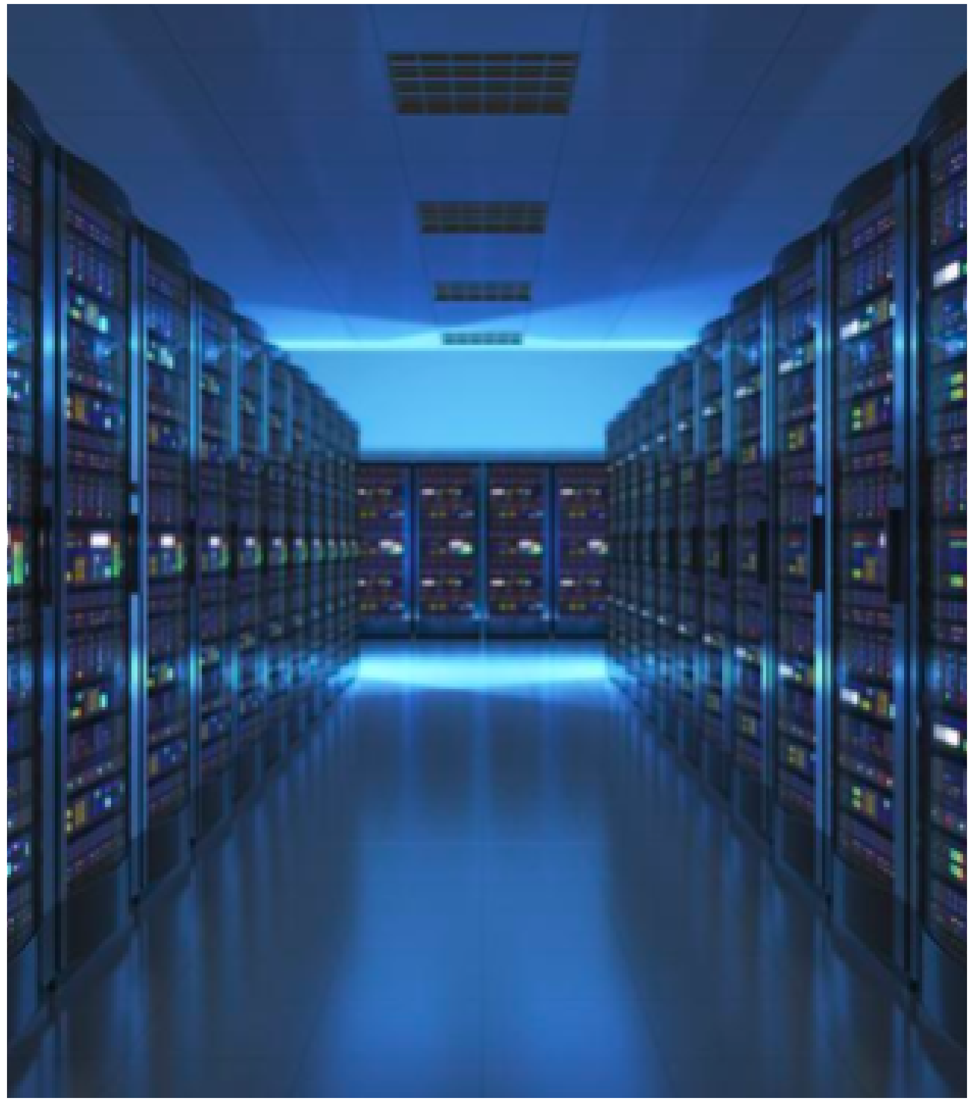
amir aliev	chief executive officer	
	thesis: Probability Theory	antithesis: HFT
alexander minasyan	chief technology officer	
	Thesis: Computer Science	Antithesis: HPS
mikhail demekhin	chief investment officer	
	thesis: Probability Theory	Antithesis: quant research
olga kokareva	managing director	
	Thesis: MBA	Antithesis: Data Management

automated everything



gathered strong team

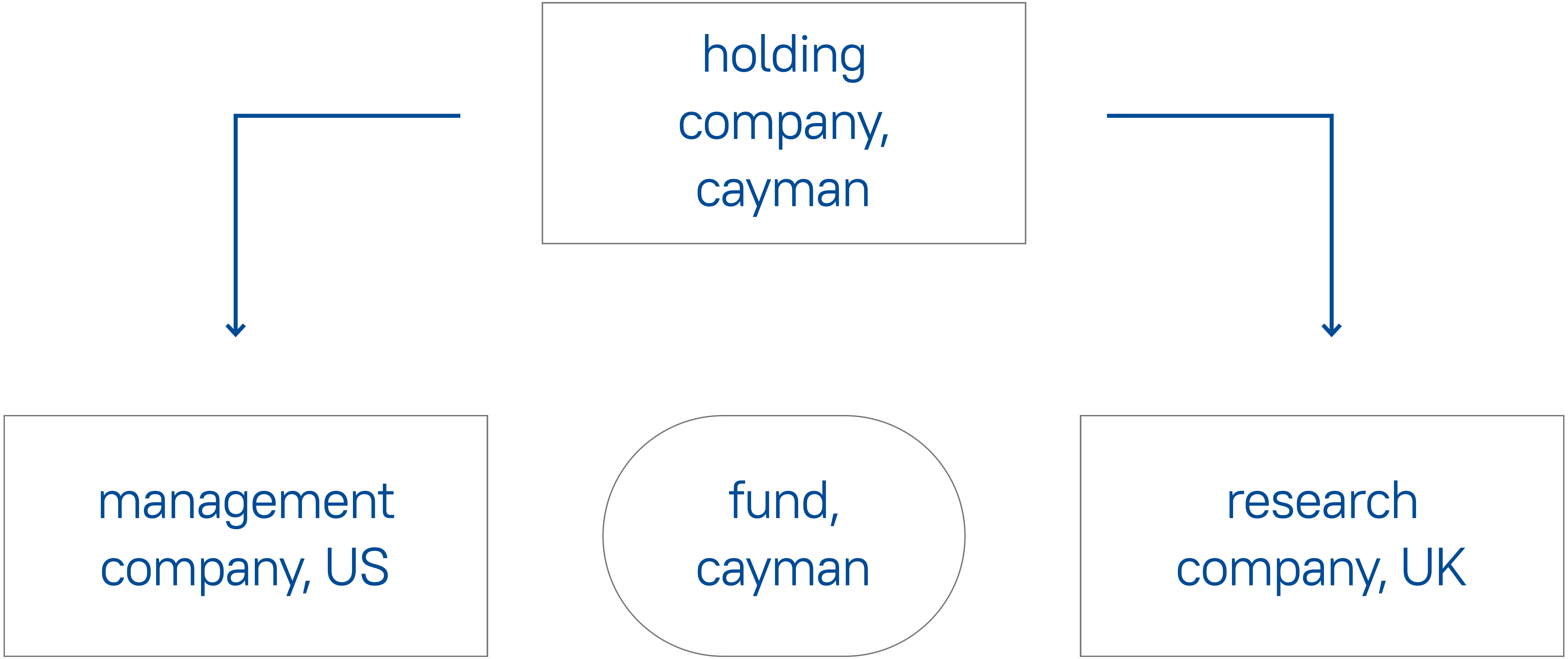
geography



portfolio managers

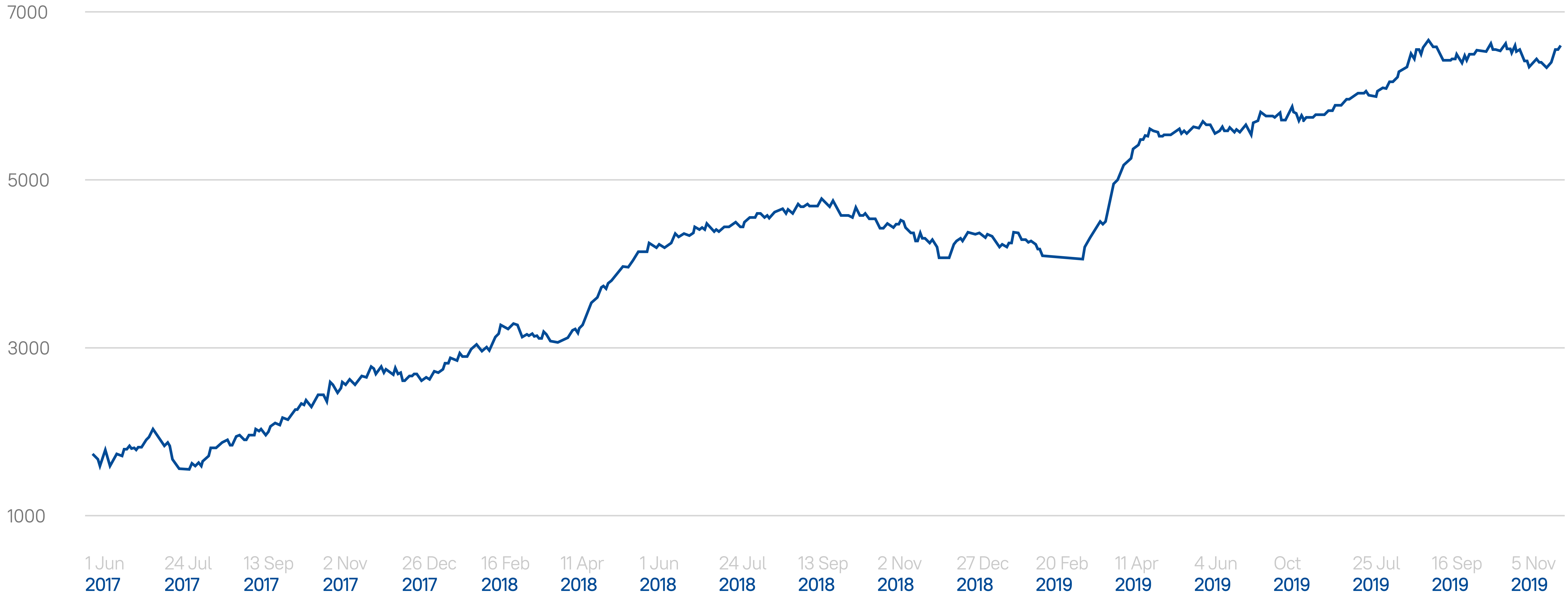
traders

all within neat structure



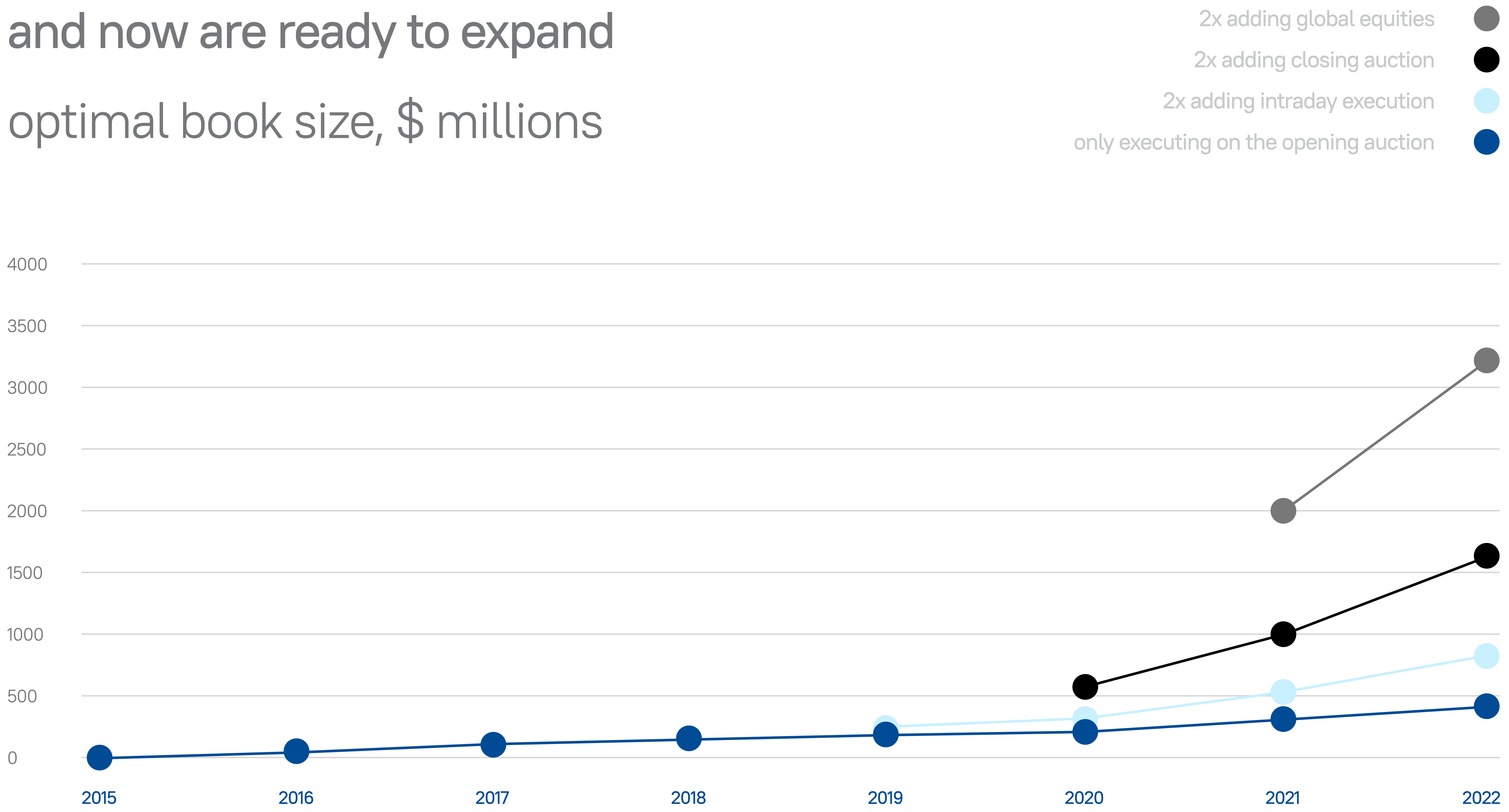
we proved viability

return on capital invested @ 10% annualised volatility target, bps



and now are ready to expand

optimal book size, $ millions



synthesis

thank you!