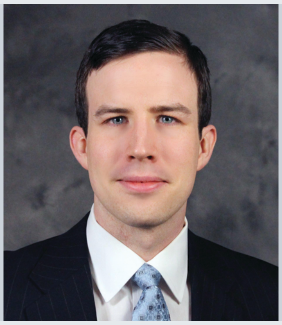
Robert W. Sinnott

Research Scientist, Co-Portfolio Manager

AlphaSimplex Group, LLC



Robert W. Sinnott

Robert W. Sinnott is a Research Scientist at AlphaSimplex Group, LLC, where he co-manages the managed futures strategy program. Mr. Sinnott specializes in momentum and pattern-based trading strategies. His most recent contributions include the development of alpha models for intraday trading and the redesign of AlphaSimplex's performance analytics infrastructure.

Mr. Sinnott joined the firm in 2009, after receiving both an AB and an AM in statistics from Harvard University, where he focused on statistical machine learning, finance, and time series analysis. For his thesis, Mr. Sinnott developed original practical applications for, and statistical properties of, a Bayesian conjugate family of statistical distributions with arbitrary skew and kurtosis.

607647
BIORS-0213