

# CHINMAY SAMANT

Quantitative Analyst | Algorithmic Trader | Portfolio Manager | Data Scientist

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## ⚡ OVERVIEW

- PhD in Computer Science with 5+ years of experience developing profitable trading algorithms and systems
- Proven portfolio management expertise, achieving superior performance over 4 years against industry benchmarks
- Accomplished data scientist and software engineer with over 10+ years of industry experience, recognized for driving success in international, collaborative environments

## 🔧 TECHNICAL SKILLS

- **Portfolio Management:** Portfolio Rebalancing, Performance Evaluation, Reporting Automation, Client Communication, PowerPoint Presentation
- **Automated Trading:** End-to-End Automated Futures trading, Python/C++ based algorithms, Linux, Cybersecurity, Server Hosting
- **Programming:** Python, C, C++, EasyLanguage, Pine-Script, Matlab, Optimization
- **Platforms:** Bloomberg-AIM, Interactive Brokers API and Traderworkstation, TradingView, Tradestation, TC-2000
- **Datasets and APIs:** Bloomberg, Factset, FRED, Yahoo Finance, Google Finance, Microsoft Excel

## 💼 RELEVANT WORK EXPERIENCE

### 👤 Investment Banking Consultant

 Mar 2019 – Present

### 🏢 WeatherStormCapital

 Paris, France

- **Algorithmic Trader and Strategy Developer:** Designed and optimized futures trading algorithms using Python, IB-API, and TradeStation, incorporating multivariate regression for performance enhancement. Accumulated over 4 years of hands-on trading experience.
- **Assistant Portfolio Manager:** Managed long-only equity and fixed income portfolios for over three years, achieving excess returns of 56.65% in equities and 15% in fixed income.  
Designed and managed a breakout pattern stock portfolio consisting of 25 stocks.  
Managed a Global Macro portfolio, achieving over 70% returns.  
Conducted back-testing, stress testing, and risk analysis of portfolios to optimize performance and mitigate risks.
- **Data Analyst:** Developed automated toolkits leveraging Bloomberg and FactSet APIs for portfolio rebalancing, automated reporting, market analysis, and stock selection.  
By transitioning non-critical tasks to open-source data sources like Yahoo Finance using Python libraries, I significantly reduced our firm's expenses.
- **Trading and Back Office Role:** Gained hands-on experience with Bloomberg-AIM trading management platform.  
Led daily trade reconciliation, coordinating directly with brokers and custodian.  
Managed automated periodic performance reporting and client presentations.  
Developed tools for compliance, accounting, and automated document search.

### 👤 Ph.D. Research Engineer

 Nov 2015 – Dec 2019

### 🏢 Siemens-Healthineers + ICUBE

 Strasbourg, France

- Integrating semi-definite programming-based optimization with deterministic AI for data filtering and regression. Published in top-tier IEEE conference, IROS 2019 ↗

## 🆎 LANGUAGES

English (Fluent)



French (B1)

Hindi (Fluent)

 EDUCATION

 Ph.D. in Computer Science (Robotics)

 University of Strasbourg

 2015 – 2019  Strasbourg, France

 Thesis: Ultrasound laparoscopic guidance for minimally invasive surgery, biopsy, and ablation procedures ↗

 M.Sc. Computer Vision and Robotics (EU scholarship program)

 University of Bourgogne Franche-Comté

 2013–2015  Dijon, France

 AI, Machine Learning, Data Analysis

 B.Sc. & M.Sc. Electronic Science

 University of Pune

 2007-2012  Pune, India

 Mathematics, Physics, Statistics, Time-Series Analysis, Programming

## ☕ ABOUT ME

Fascinated by machines, I dedicate my life to automation. Beyond work, I'm an amateur barista, a drone pilot, music lover, and competitive badminton player in France.

## ℹ MORE INFO & LINKS

 Publications on Google Scholar ↗

 <https://www.salmontech.fr/>

