

# 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.

## MORE INFO & LINKS

 Publications on Google Scholar 

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



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