

Abhay Kanwar

QUANTITATIVE STRATEGIST

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“Knowledge is the only investment with a definite return.”

Education

The University of Chicago

MASTER OF SCIENCE IN FINANCIAL MATHEMATICS

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes
- Honors: FinMath Maroon scholar

Chicago, IL

Dec 2025

Indian Institute of Technology, Bombay (3.6/4.0)

B.S. IN CHEMISTRY

- INSPIRE Scholarship - Department of Science and Technology, Gov of India

Mumbai, India

Aug 2021

Skills

Programming & Tools

Python, C++, R, SQL, MATLAB, Tableau, Power BI, Git, Kotlin, React, JS, Excel

Quantitative Analysis

Statistical Modeling, Machine Learning, Time Series Analysis, Monte Carlo Simulations, Optimization

Financial Markets

Derivatives, Fixed Income, Alternatives, Cryptocurrencies, Algorithmic Trading, Portfolio Management

Work Experience

Associate | Goldman Sachs

Asset Management Private

ACMS(ALTERNATIVES CAPITAL MARKET AND STRATEGY) STRAT

Dec 2023 - Jun 2024

- Developed an interactive dashboard using machine learning and H3 for Real Estate portfolio managers, integrating data from US housing websites and government census to analyze and visualize property investment opportunities
- Pioneered automation and modelled funds to generate investor returns - emphasis on *Real Estate Investment Partners* (“REIP”)(~\$3.5 billion close)
- Reduced track record analysis runtime by 99.5% for 10+ funds to help fundraising of \$38 billion commitment
- Applied *Takahashi-Alexander Forecast Model* for illiquid assets to estimate future commitments and fundraising activity for divisional budgeting
- Created optimizer with APIs in *Kotlin* and front-end on *React* to maximise borrowing base for a \$1 billion SMA(single managed account)
- Generated additional liquidity of 74% on \$434 million translating legal covenants on concentration limits into linear optimization problem
- Developed app to facilitate fund management: for uploading excel cash flows, layering fund model on top and formulating cash flow profile
- Computed projections for closed ended funds to estimate net returns and manage risk based on historical cash flows, over *SecDB*

Analyst | Goldman Sachs

Asset Management Private

ESG(ENVIRONMENTAL, SOCIAL AND CORPORATE GOVERNANCE) STRAT

Jun 2021 - Nov 2023

- Developed dashboard to monitor *Horizon Climate*(\$1.6 billion close) metrics and report under *EU Taxonomy*, *SFDR*(Level I & Level II) and *TCFD*
- Saved 50+ man hours monthly using data pipes to automate client reporting for *SIG*(Sustainable Investing Group)
- Leveraged data modelling over *Alloy* to construct MVP for *Budgeting Platform* and systematized data storage in legacy systems
- Removed redundancies, increased test coverage from 57% to 92% in *Slang* for *Risk Book*(divisional performance to senior management)

Intern | Futures First

Commodities

DERIVATIVES TRADER

May '20 - Jun '20

- Analyzed macro and micro-economic concerns, technical factors impacting oil markets for developing trading strategies in crude oil futures
- Achieved 19.5% MoM surge in P/L account with \$540 final profit, utilising risk and money management in the futures and options market

Research Projects

HKU Business School

Prof. Dragon Yongjun Tang

GREEN FINANCE DEVELOPMENT AND GROWTH OF GREEN BOND MARKET IN ASIA WITH A FOCUS ON INDIA

May 2020 - Aug 2020

- Quantitatively studied the announcement returns and real effects of green bond issuance by firms in 17 countries from FY 2007-2017
- Examined the impact of green bond issuance on CDS premiums, spread widening indicated reduction in perceived default risk of firms

Deutsche Bank

IIT Bombay

MANCH - 'BREXIT : WINNERS AND LOSERS IN CORPORATE WORLD'

Nov 2019 - May 2020

- Researched the effect of Brexit around the globe based on real consumption, presented the project to a panel of judges from Deutsche Bank

Shailesh J. Mehta School of Management (SJMSOM)

Prof. Sarthak Gaurav

FINANCIAL ANALYSIS OF 16TH LOK SABHA - INDIAN PARLIAMENT

May 2019 - Jul 2019

- Scraped data from 500+ PDFs to create asset profile and financial portfolios of 543 MPs, for quantifying their risk attitudes via Debt-Equity Ratio

Extracurricular Activity

Technical Mentor | India Women in Engineering

Goldman Sachs

IWE LEAGUE SCHOLARS - PART OF MENTORING PROGRAM FOR 250 WOMEN PURSUING ENGINEERING

Jul 2023 - Nov 2023

- Mentored a group of 8 students from diverse socio-economic background with strong preparation for future careers
- Facilitated guidance and working towards enhancement of their technical skills and preparation for internships and interviews in coding profiles

Department Academic Mentor | Student Mentorship Program

IIT Bombay

ENVIRONMENTAL SCIENCE AND ENGINEERING DEPARTMENT(ESD)

Jul 2019 - May 2020

- Mentored a group of 7 students with varied academic standing to help them achieve their goals, balance grades and handle peer pressure
- Spearheaded initiatives promote student faculty interaction, smooth academic functioning, and time management of students