

Madhav Menon

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EDUCATION

The University of Chicago

Chicago, IL

MS in Financial Mathematics, BS in Computational and Applied Mathematics

Expected June 2025

- GPA: 3.89/4.00 (Dean's List 2021-2022)
- SAT: 1570 / 1600
- Relevant Coursework: Investments, Optimization, Introduction to Mathematical Probability, Introduction to Computer Science I-II, Analysis in Rn I-II-III, Quantitative Portfolio Management and Algorithmic Trading

Horace Mann School

Bronx, NY

High School Diploma

June 2021

SKILLS

Computing: Programming experience in Python (utilizing Numpy and Pandas) and in C

PROFESSIONAL EXPERIENCE

J.P. Morgan Chase

New York, NY

Equity Derivatives Structuring Intern

June 2024 - August 2024

- Built Momentum-Value overlay index to monetize drawdowns in the classical momentum strategy utilizing NumPy, Pandas, Bloomberg and research papers
- Automated volatility surface production through use of option pricers and python
- Developed volatility-pair selection methodology for volatility-pair trading strategy
- Learned the fundamentals surrounding option greeks and pricing

Actelligent Group

New York, NY (Remote)

Investment and Data Science Intern

June 2023 - August 2023

- Utilized NumPy and Pandas to calculate correlations between returns for stocks in Actelligent's portfolio and macroeconomic factors - then extrapolated research questions from these results
- Formulated investment thesis about the Apparel Industry and the Beverage Industry through reading 10k's and Jeffries's Global Markets Research Reports
- Calculated stock factor returns and find top factors across bi-weekly periods

LEADERSHIP

Delta Sigma Pi Professional Business Fraternity

Chicago, IL

Vice President of Professional Activities

September 2021 - Present

- Co-created recruitment guides and coordinated workshops for careers in finance
- Planned and led public and private speaker events including speakers from Disney and HBO

Derivatives Group Quant Trading

Chicago, IL

Cohort Member

September 2022 - Present

- Developed an understanding of the markets and current events as a member of the Market's cohort
- Attended a seminar series introducing underclassmen to a variety of roles available in the industry

Financial Markets Program

Chicago, IL

Member

September 2022 - Present

- Accepted into a selective, three-year program that builds knowledge of financial markets through speaker events and onsite visits to markets-focused firms
- Selected to visit several trading firms in NYC by the career advancement office

HONORS & AWARDS

Parliamentary Debate

- Ranked 1st nationally for five months in 2020-2021 and ranked 1st on the East Coast throughout the 2020-2021 season; reached at least Quarterfinals in 14 tournaments and won 3 tournaments

Interests: Weightlifting and Dieting (Dropped from 287 to 182 pounds), Strategy-Based Game Shows: Survivor and The Genius, Cleveland Browns and Minnesota Vikings, Community Service, Stoicism