SHREY JAIN

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EDUCATION

The University of Chicago **Chicago, IL**
Master of Science in Financial Mathematics **Expected December 2024**

- Courses: Portfolio Management, Quantitative Trading Strategies, Option Pricing, Fixed Income and Derivatives, Multivariate Statistical Analysis, Numerical Methods, Probability & Stochastic Processes, Computing in Python

Indian Institute of Technology Guwahati **Guwahati, India**
Bachelor of Technology in Mathematics and Computing **June 2020**

- Positions of Responsibility: General Secretary of Technical Board, Secretary of Finance & Economics Club

INTERNSHIPS / PROJECTS

Neuberger Berman Services LLC **New York, NY**
Quantitative Intern (Summer) **June 2024 – Present**

- Developed an automated workflow for Dispersion Analysis on GIPS composites to evaluate the performance consistency of portfolio managers' accounts, within the Investment Risk team
- Currently working in the Institutional Solutions team on developing stochastic models for Private Equity and Infrastructure Investments, tailored for the firm's clients

Hull Tactical Asset Allocation **Chicago, IL**
Quantitative Researcher – University of Chicago Project Lab **Mar 2024 – May 2024**

- Conducted a comprehensive analysis of weekly expiry equity options data to strategize straddle trades around earnings events, focusing on peak analysis of implied volatility across strikes to identify unimodal and multimodal discrepancies
- Further performed analysis to classify trading opportunities based on fundamental indicators

EXPERIENCE

Dolat Capital Market Pvt. Ltd. **Mumbai, India**
Quantitative Trading Analyst **November 2021 – July 2023**

- Devised high-frequency trading strategies for Market Making in BankNifty, Nifty and FinNifty index options market of National Stock Exchange (NSE India), achieving personal turnover of over $15 million on expiries
- Built several regression-based trading models/signals from Tick level data that were integrated into the execution strategies providing stable profits consistently
- Led a team to increase the overall desk P&L of the HFT division constructing robust strategies for the highly dynamic and developing market such as India

Wells Fargo India and Philippines **Bengaluru, India**
Credit Risk Analytics Associate **August 2020 – November 2021**

- Managed and monitored the risk by implementing strategies to minimize delinquencies and charge-offs at the Industry (~10) and Client (>50) level on the Cards & Retails Services team
- Built a monitoring dashboard of credit line increase (CLI) accounts using SAS and MS-Excel on the basis of risk segmentation on FICO, acquisition channel, bureau attributes, etc.
- Constructed a decision tree model using SAS Enterprise Miner to classify customers as Delinquent or Non-delinquent based on several given credit risk factors

PUBLICATIONS

Does Marginal VaR Lead to Improved Performance of Managed Portfolios: A Study of S&P BSE100 and S&P BSE200

- Co-authored with Prof. Siddhartha Chakrabarty, Mathematics Department, IIT Guwahati
- Published in *Asia Pacific Financial Markets, 2020, vol. 27, issue 2, No 7*

SKILLS / INTERESTS

Computing: Python, SAS, SQL, MATLAB, Unix/Linux, C++, MS Office
Knowledge: Financial Markets, Trading, Portfolio Management, Statistical Modeling, Credit Risk, Time Series Analysis
Financial and Banking Products: Credit Cards, Options, Equities
Certifications: Financial Risk Management (FRM) Charterholder, Passed CFA Level 1
Interests: Squash, Cooking, Interviews/Podcasts