



SHREY JAIN

Quantitative Research Intern

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Shrey Jain is currently enrolled in the Master of Science program in Financial Mathematics at the University of Chicago. He graduated from Indian Institute of Technology with a Bachelor of Technology degree in Mathematics and Computing.

In the current quarter (Sep-Dec 2023), Shrey has taken Portfolio Theory and Risk Management, Option Pricing, and Computing for finance using Python courses in the curriculum. Previously, he worked at a High-frequency trading firm in the Market-making team of index options. He had developed various robust trading signals which were eventually integrated into the strategy codes to generate profits for the firm.

Additionally, he also has experience as a credit risk analytics associate at Wells Fargo for the Private label cards business. During this job, he cleared the FRM exams and became a charter-holder issued by GARP (Global Association of Risk Professionals).

Apart from academia and work, Shrey loves to be extensively involved in sporting activities like soccer and swimming.

