EDHEC BUSINESS SCHOOL

Shahyar Safaee

Research & Business Development – EDHEC-Risk Institute

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Shahyar is a capital markets professional with a 20-year track record in both sell-side and buy-side roles. He was trained as a financial engineer, graduating from Ecole des Mines de Saint-Etienne and completing a masters degree (DEA) in quantitative finance at the University Claude Bernard in Lyon. After advising banks and corporate treasuries on financial risk management issues at PwC for 2 years, Shahyar spent the last 18 years in J.P. Morgan's Global Equities division in London, Paris, and New York, serving institutional clients in various capacities (quantitative research, trading, fund management, structuring) by taking and managing financial risks, negotiating financing agreements, and developing quantitative tools and analytics to optimize financial risk decisions. Shahyar has joined EDHEC-Risk Institute and will hold a dual role as research engineer and business developer.

EDUCATION

- Executive Education: **Corporate Finance** (Columbia, HEC), **Strategy** (HEC), **Private Equity** (LBS)
- MSc in **Quantitative Finance**: Université Claude Bernard Lyon I, France.
- MSc in **Engineering**: Ecole des Mines de Saint-Etienne, France.

PROFESSIONAL EXPERIENCE

EDHEC-Risk Institute *(September 2020 – Present)*

Research Engineer & Business Developer

J.P. Morgan, New York *(Dec 2014 – Nov 2019)*

Senior Trader – Prime Finance and Delta One

Extending collateralised/secured financing (margin loans, securities lending, derivatives) to institutional investors, managing market, funding and counterparty risks, optimizing risk-adjusted returns under balance sheet, liquidity, and capital constraints.

J.P. Morgan, Paris *(Dec 2009 – Nov 2014)*

Head of Fund Management and Fund Structuring at J.P Morgan Mansart Investments, an asset management company regulated by the AMF and providing systematic fund solutions (UCITS and non-regulated) to institutional investors.

PricewaterhouseCoopers Consulting, Paris *(Aug 2009 – Nov 2009)*

Senior Manager, advising banks and energy trading firms on financial risk as well as organisational matters.

J.P. Morgan, London *(Feb 2002 – Jul 2009)*

Equity Derivatives Exotics Trader (2004 – 2009): managing equity, interest rate, FX, volatility, and correlation risks linked to structured derivative products sold to European investors.

Equity Derivatives Quantitative Research (2002 – 2004): implementing risk and pricing models.

PricewaterhouseCoopers Consulting, Paris *(Jan 2000 – Jan 2002)*

Financial Risk Management Consultant: derivatives pricing and risk modelling for banking and corporate clients.

MISCELLANEOUS

- **Languages**: fluent in English, French, and Farsi.
- Other **interests**: tennis, climbing, running (NYC 2018 marathon), piano and singing.