

Nima Shahroozi

PhD, FRM

Trader and Risk Manager



Current Responsibility

Nima Shahroozi is a trader and risk manager within the Capital Markets Group of Milliman's Financial Risk Management (FRM) Practice in London. He manages hedging programs for European and international clients, trading various OTC and exchange-traded derivatives on their behalf.

The FRM Practice is a global market leader in the field of risk management strategies, providing investment advisory, hedging, and consulting services on over \$148 billion in global assets (as of September 30, 2019). Key focus areas include risk management and outsourced hedging of life insurance liabilities, including Variable Annuities (VAs) and Fixed Indexed Annuities (FIAs); sub-advisory services for managed volatility funds and Milliman's Managed Risk and Risk Parity strategies.



Professional Work Experience

Nima has experience in equity, interest rate, foreign exchange, and commodity markets. Prior to joining Milliman, he was a futures trader at a proprietary trading firm where he specialised in commodities and interest rate derivatives trading. Nima's PhD focused on the currency markets, where he researched and developed forecasting and trading models for foreign exchange rates.

Professional Designation

Certified Financial Risk Manager (FRM)

Education

- PhD, Mathematics, University of Sussex
- MSc, Financial Mathematics, University of Sussex
- BSc (Hons), Mathematics with Economics, University of Sussex