Dweet

Tapan Shah

Investment Specialist

View profile on Dweet

Languages

English

About

With a dynamic background in client advising and comprehensive experience in handling transactions, returns, exchanges, and inventory control, I excel in fast-paced retail environments. Specialising in luxury goods, my expertise spans accessories, watches, jewellery, and beauty products within boutique and flagship store settings.

BRANDS WORKED WITH

Amdocs | Branford Capital | CIO Treasury | Credit Suisse | Elston Consulting | J.P. Morgan | Vanguard Asset management Ltd.

Experience

Senior Specialist, Quantitative Portfolio Management Implementation

Vanguard Asset management Ltd. | Nov 2021 - Now

Job responsibilities:
• Lead a team to develop discretionary portfolio management strategies for clients
• Incorporate diversification, rebalancing, risk management, cost effectiveness and tax efficient strategies
• Apply empirical research for the construction of multi asset model portfolios and solutions utilising quantitative Vanguard models for asset allocation, life cycle investing and financial planning
• Helped team to move from excel based model to python-based models for better efficiency and handling
• Present analysis and results internally and externally to Vanguard clients and constitutions

Consultant, Model Portfolio Strategy

Elston Consulting | Apr 2021 - Nov 2021

Job responsibilities:
• Design, build and manage multi-asset model portfolios for institutional clients
• Provide with high quality research to manage portfolio strategies
• Analyse and optimize existing portfolios & strategies for clients relative to their objectives & constraints
• Collaborating with asset managers, investment consultants or research providers to design and build custom indices used for benchmarking

Associate Director, Investment Specialist – Buy side

Branford Capital | Jun 2020 - Apr 2021

Job responsibilities:
• Advise UHNW retail clients based in UAE with tailor-made portfolio strategies encompassing derivative structured products, fixed income strategies, quantitative indices in accordance with client's investment objectives
• Publish macro market updates and industry-wide thematic ideas for clients & wider distribution
• Conduct product training, to support and deliver new product launches and leading client education events, to help client gain better knowledge of financial markets and financial solutions
• Understand market drivers and develop forward-looking macro views of relevant market
• Representing Branford externally at client meetings, industry conferences and meetings with other market participants in Europe and Asia

Senior Associate, Derivatives Sales & Trading - EMEA

J.P. Morgan | Nov 2018 - Jun 2020

Job responsibilities:
• Led the team in India

• Develop exotic derivative structured products (equity and fixed income) strategies for clients
• Build, price and trade structured product requests received from EMEA institutional clients to satisfy their hedging and investment needs
• Develop & manage JP Morgan's custom multi factor indices and model portfolios on ESG, fixed income smart beta, equity risk premia multi-factor model
• Identify trading opportunities through market screening, pricing and drafting of trade ideas
• Led the initiative to create machine learning models for relative valuations in Python

Associate, Interest Rate & Credit Risk Management

CIO Treasury | Sep 2016 - Nov 2018

Job responsibilities:
• Led the team in India
• Manage Asset Liability Mismatch (ALM) risk on the JP Morgan's balance sheet by o Monitoring and analysing economic measures o suggesting appropriate hedging strategies to CIO Treasury o developing strategies for Net Interest Income (NII) optimization
• Assess appropriateness of capital and funding allocation to bank's various lines of business using Fund Transfer Pricing (FTP) process
• Manage the global fixed income credit risk of the retained portfolio generated by the firm's TCIO
• Perform comprehensive credit due diligence on investments including sovereign risk assessment, industry analysis, business analysis, financial analysis, peer comparison and other credit risk issues in the transaction
• Assign credit ratings to existing portfolio of investments, new investment requests and counterparties
• Deep dives into various geographies / sectors / transactions to contribute to global risk discussions

Analyst, Market and Liquidity Risk Management

Credit Suisse | Apr 2013 - Sep 2016

Job responsibilities
• Part of a global team that managed market risk of bank's global macro trading portfolio covering EMEA Fixed Income - Rates, Commodities, FX & Credit
• Monitor risk, concentration, stress, liquidity, and Value-at-Risk (VaR) exposures, while remaining constantly aware of current market dynamics
• Conducted in-depth analysis into various risk themes, implemented appropriate stress testing
• Proactively engage and challenge the trading team to align the portfolio risk profile with regulatory requirements

Subject Matter Expert, Business analyst

Amdocs | Jul 2009 - Jul 2011

Job responsibilities
• Design & implement billing/CRM solutions using C, C++, Shell Scripting, SQL, Python

Education & Training

WorldQuant University

MSc. in Financial Engineering;,

2023

CISI

Advice Diploma,

2014

CFA Institute

Chartered Financial Analyst,

2013

Mumbai University

Master of Economics,

2009

Mumbai University

Bachelor of Engineering,