



John Seo
Co-Founder and Managing Director
Fermat Capital Management

Dr. John Seo is a co-founder and managing director. John has over 30 years of fixed income, FX options, and interest-rate-derivatives structuring and trading experience. Prior to forming Fermat Capital with his brother Nelson in 2001, John was head insurance-risk trader at Lehman Brothers, an officer of Lehman Re Limited, and a state-appointed advisor to the Florida Hurricane Catastrophe Fund. John's work in catastrophe bonds was featured in Michael Lewis's cover article for the New York Times Magazine "In Nature's Casino" (26 Aug 2007). John has testified as an expert witness on alternative risk-transfer markets before the U.S. Congress and, in 2015 and 2019, was appointed to the Advisory Committee on Risk-Sharing Mechanisms (ACRSM) by the U.S. Department of the Treasury. John received a PhD in biophysics from Harvard University (1991) and a BS in physics from M.I.T. (1988)..