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FULLSTACK WEB DEVELOPPER

EDUCATION

2020/2020 — **Web Development Bootcamp (part-time courses), LeWagon Paris**

2010/2013 — **ISFA (Institut de Sciences Financières et d'Assurances) – Lyon 1 University (France)**
Master Degree in Actuarial Science
Fellow member of the French Institute of Actuaries

2009/2010 — **ISFA (Institut de Sciences Financières et d'Assurances) – Lyon 1 University (France)**
Bachelor Degree in Actuarial Science

2006/2009 — **Joseph Fourier University – Grenoble (France)**
Bachelor Degree in Mathematics'

PROFESSIONNAL EXPERIENCE

April 2017 - Current — **Life Modelling Actuary, BNP Paribas Cardif, Nanterre, France (Permanent Contract)**

- Development and Maintenance of the BNP Paribas Cardif Prophet Model on both Savings and Protection perimeters for Solvency 2 calculations, R&D on implementing management actions in the saving model
- Development of several evolutions for IFRS17 dry run calculations
- Lectures and Formation to users of the Models (mainly actuaries from Cardif's French and International entities)

October 2014 - March 2017 — **Life Modelling Actuary, KLESIA, Paris, France (Permanent Contract)**

- Calculation and analysis of French GAAP and Solvency 2 provisions (on Health, Protection and Dependence perimeter)
- Development and Maintenance of Klesia's Projection models (9 entities in France) in the framework of Solvency 2 Pillar 1, 2 and 3 calculations
- Contribution to ORSA calculations and budget planning
- Studies on Catastrophe Life optimization through reinsurance

May 2014 - October 2014 — **P&C Modelling Actuary, BPCE Assurances, Paris, France (Temporary Contract)**

- Development of projection model for Solvency 2 pillar 1 calculations and ORSA studies (using Addactis Modelling software)
- Stress test studies on the Solvency Capital requirement and definition of the company's risk appetite

November 2012 - March 2013 — **Financial Risk Manager, Group Risk Management AXA, Paris, France (Internship)**

- Research and Development on the replicating portfolio methodology for AXA's internal market risk model
- Calibration of replicating portfolio for some AXA's entities market SCR
- Enhancement of the replicating portfolio calibration tool by automating the selection of assets

June 2011 - September 2012 — **Risk Manager, Natixis Assurances, Paris, France (Apprenticeship)**

- Risk cartography of Natixis Assurances, Audit of QIS5 calculations, QRT Reporting
- Definition of SCR calculation guidelines, contribution to ORSA dry run
- Calculation of the Solvency 2 SCR and prudential balance sheet for Solvency 2 dry run calculations

SKILLS

Languages	French, English
IT	VBA/Excel, R, C++, Moses, Prophet Expert, Addactis Modelling, SAS, Office Suite