

Personal Statement

As an academically-qualified actuary, I possess a wealth of transferrable competencies both technical and professional. I pride myself on being able to figure out what is needed to solve a complex problem and teaching myself on the fly. I have a proven track record of work and process improvements in the actuarial and investments space. My current objective is to apply my analytical ability and problem solving skills within a progressive actuarial team that encourages creativity, independent thought and learning. I believe that I can help such a team meet its growth and profit goals.

Technical Skills

- **Advanced:** Python, MS Excel, Git, Bloomberg, SQL
- **Intermediate:** R, Matlab, VBA, Linux, HTML, \LaTeX

Work Experience

- **DELOITTE CONSULTING** London
Senior Consultant *February 2019- Current*
 - Model validation of an interest rate derivative valuation model- I am currently part of a team that is responsible for ensuring that model output is in line with prescribed methodology
 - Drafted documentation and established a process for setting economic assumptions for real-world stochastic models
 - Part of a team that performed buy-side due diligence on a life insurance company
- **ACTUARIAL INVESTMENT (PTY) LTD** Johannesburg
Quantitative Researcher *June 2016- August 2018*
 - Responsible for all trading
 - Developed equity investment strategies that took advantage of:
 - * the value, momentum and quality premia in the South African market
 - * Price movements around earnings-related events
 - * Various seasonal trends
 - Co-developed and implemented multi asset class trading systems
 - Chief code architect of investment strategy development frameworks and trading systems
 - Created detailed simulation runs of investment strategies for stress- and scenario-testing
 - Used various statistical techniques e.g. bootstrapping, random simulation, and cross validation to verify the statistical robustness of investment strategies
 - Technical reference: <http://bit.ly/AI-Technical-Ref>
- *Business Achievements*
 - Investment strategy outperformed Top40 index by 5.5% per annum after costs over 2.5 years, Sharpe > 1
 - In charge of application to the Financial Sector Conduct Authority to launch a regulated multi-strategy hedge fund for 3rd party capital. Approval received December 2017
 - Hedge fund raised ZAR 30m on launch despite large industry outflows
 - Built a trading system that automated the process of checking for and consolidating all trades. Use of this trading system led to a significant improvement in the accuracy of trade execution
 - Proposed and drove the business transition from Matlab to Python.
 - Formed and managed relationships with key service providers

Work Experience (cont.)

- **ALEXANDER FORBES** Johannesburg
Senior Actuarial Analyst *January 2014-May 2016*
 - Asset Liability Models to review and recommend Strategic Asset Allocations to pension funds
 - Actuarial valuations of defined benefit ("DB") and defined contribution ("DC") pension funds
 - Other assignments including: Fund wind up & merger calculations, DB-DC conversions et al.
 - Character reference: <http://bit.ly/AF-Character-Ref>
- *Value Added & Accolades*
 - Instrumental in saving AF 560 man hours by identifying an inefficiency in a project plan and automating the project. This also resulted in a more accurate dataset
 - Received a SuperSERVE award in recognition of this time saving
 - First promotion after 10 months
 - Promoted to lead a team of 8 actuaries, analysts and specialists a year thereafter
 - Awarded best team leader at a team-building event
- **TUTOR** Johannesburg
Maths & Actuarial Science *2010-2013*
 - **UNIVERSITY OF THE WITWATERSRAND:** Actuarial Science II Class Tutor
 - **TUTORS @ YOUR SERVICE:** School- and University-level Private Maths Tutor

Education

- **ACTUARIAL SOCIETY OF SOUTH AFRICA** Johannesburg
Actuary *2014-Current*
 - Skills gained: analytical, statistical, mathematical, risk management, strategic thinking
 - Gained experience in applying this skillset to value, bring greater understanding and improved decision making to uncertain future events
 - Academic record: <http://bit.ly/ASSA-Academic-Record>
- **UNIVERSITY OF WITWATERSRAND** Johannesburg
BSc (Hons) in Actuarial Science, Major in Mathematical Statistics *2010-2013*
 - Graduated in top 10 of class (Honours); Golden Key International Honour Society
 - **Research Topic:** Investment Defaults in Defined Contribution Retirement Funds
 - **Positions:** Treasurer of Students Hellenic Association (union representing 150+ Greek students at WITS)
 - **Scholarships:** University Entrance Scholarship for outstanding matric results
 - Academic Transcript: <http://bit.ly/University-Transcript>
- **SAHETI SCHOOL** Johannesburg
Grade 0 - Grade 12 *1996-2009*
 - Independent Examinations Board Awards: Top 100 Student in South Africa; Top 5 % of learners in South Africa in five subjects
 - 9 Distinctions in Final Matric Exams: <http://bit.ly/School-Transcript>
 - Deputy Head Boy
 - Academic Full Colours; Debating, Swimming Half Colours

Additional Information

- **Citizenship:** Greek South African Dual Citizenship
- **Languages:** English, Greek, Afrikaans
- **Hobbies:** Swimming (Completed the Midmar Mile 15 times), Running