

CAREER SUMMARY

Qualified actuary with a transferrable technical skillset. UK experience in the life space. Formative experience in the pensions and investments space. Track record of successfully systematising and automating processes in BAU and on projects which led to significant time savings and more accurate, auditable results. Current objective: To work within a collaborative team in a progressive organisation in the modelling space. EU-Citizen with pre-settled status.

Statistics ♦ Investment Research ♦ Data Science ♦ Financial Analysis ♦ Problem-solving ♦ Communication ♦ Technically-based ♦ Python

WORK EXPERIENCE

DELOITTE CONSULTING

Senior Actuarial Consultant

London, United Kingdom

February 2019 – Current

Consulting services to banks and life insurers. Part of the team responsible for Deloitte UK's Economic Scenario Generator which generates risk-neutral and real-world Monte Carlo simulations which clients use for various downstream applications.

- Supporting a life insurer currently rebuilding their SII internal model after a business-changing acquisition. Responsibilities:
 - AoC in results due to the transition from a Variance-Covariance model to a Full Risk Distribution Monte Carlo model;
 - Tool development (mainly in R) to automate processes and shorten tasks to fit into the working day timetable.
- Model validation of an interest rate derivative valuation model built in C#
- M&A due diligence for a private equity company buying a life insurer

ACTUARIAL INVESTMENT (PTY) LTD

Quantitative Researcher & Portfolio Manager

Johannesburg, South Africa

June 2016 – August 2018

Responsible for signal research and managing the fund to achieve return targets within specified risk parameters. Developed and deployed a long-short equity strategy. Performed detailed simulation runs of investment strategies for stress- and scenario- testing and other investigations on the PnL distribution. Fund's main focus was JSE-listed equities.

- Responsible for trading ~USD 3m portfolio which was raised on launch despite large industry outflows
- Investment strategy outperformed Top40 index by 5.5% annualised 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
- Built a trading system (using Python) 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
- Built a webscraping system that captured, processed and stored alternative data upon which trading strategies relied.

ALEXANDER FORBES

Senior Actuarial Analyst & Manager

Johannesburg, South Africa

January 2014 – May 2016

Part of a team providing actuarial and consulting services mainly to pension funds (Average fund size ~USD150m). Performed Asset-Liability Models to provide strategic investment advice.

- Saved AF ~560 man hours by implementing robotic process automation which resulted in improved risk quantification.
- Early promotion after 10 months; promoted to lead a team of 8 actuaries, analysts and specialists a year thereafter

EDUCATION

UNIVERSITY OF THE WITWATERSRAND

Bachelor of Science (Honours) in Actuarial Science, Major in Mathematical Statistics

Johannesburg, South Africa

2010 - 2013

- Graduated in top 10 of class (Honours); Golden Key International Honour Society
- Treasurer of Students Hellenic Association (union representing 150+ Greek students at WITS)
- University Entrance Scholarship for outstanding matric results

ADDITIONAL

- **Qualifications:** Fellow of the Actuarial Society of South Africa –Retirement and Benefits fellowship specialization
- **Software:** Advanced: Python, R, SQL, Excel, Git, Bloomberg; Intermediate: Matlab, VBA, Linux, HTML
- **Awards:** Independent Examinations Board external matric final exams: Top 100 Student in South Africa; Top 5% of learners in SA in five subjects; Deputy Head Boy in High School
- **Languages:** English (Native proficiency); Greek (Limited working proficiency); Afrikaans (Limited working proficiency)
- **Interests:** Running, Endurance Swimming- Completed Midmar Mile 15 times (World's largest open water swim)