

Thomas LAURE  
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*Skilled financial/actuarial analyst with an experience in financial modeling. Proficient in conducting researches and analysis to reach effective decisions. Looking for a challenging position in Asia.*

## Professional experience

- Sept. 2014 **Senior Analyst, ALM & Strategic Asset Allocation, Generali France, France.**
- Sept. 2018
- ◇ Project manager, ALM projection tool for investment planning & ALM activities
    - ◇ Project portfolios' asset composition under economic scenarios and liabilities assumptions
    - ◇ The tool architecture allows to conduct what if studies easily and in an auditable way
    - ◇ Tool's results are used for capital plan process, risk assessment, business & investment decisions
  - ◇ Conduct researches & studies as part of the investment management team
    - ◇ Optimization of portfolios' composition under objectives and constraints
    - ◇ Analytical valuation of investment strategies
    - ◇ Support and propose use of derivatives strategies including forwards, put/cap, swaption...
    - ◇ Various studies on liquidity, competitiveness of savings' portfolios
  - ◇ Support top management decisions by communicate in committees and produce reporting
  - ◇ Internship tutor (1 year), conduct & follow activities, assist on master thesis
- May to August 2014 **Actuarial Intern, Solvency II P&C underwriting risk, BNP Paribas Cardif, France.**
- ◇ Study on the effect of data aggregation for P&C models
    - ◇ Initiation and work with BNP Paribas Cardif P&C risk model
    - ◇ Replicate parts of the model under excel/VBA to analyse and support the results
    - ◇ Redaction of a 50+ page document presented during the risk comitee

## Education & training

- 2017-Present **CFA level III candidate, (passed level I Dec 2017, level II Jun 2018), CFA institute, USA.**
- 2012-2015 **Master's degree in Finance & Actuarial Science, Institute of Financial Science & Insurance, France.**
- 2010-2012 **Prepatory classes with a Maths and Physics major Lycée F.Ph Dessaignes, France.**
- 2010 **Baccalauréat with a Mathematical major, with honors, Lycée F. Rabelais, France.**

## Skills

**IT**

Language VBA, Matlab, Python, R  
Stats Excel, SAS  
Other Office Pack, LaTeX

**Languages**

French Mother tongue  
English Full professional proficiency. TOEIC : 915  
Mandarin Actively learning

**Technical skills**

Financial mathematics  
ALM & financial models  
Economy  
Statistics  
Accounting  
Corporate finance  
Portfolio management

## Miscellaneous

Hobbies I enjoy running, music and practice guitar. I like to travel and discover new cultures, places and food