

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	Technical skills
Language	VBA, Matlab, Python, R	Financial mathematics
Stats	Excel, SAS	ALM & financial models
Other	Office Pack, LaTeX	Economy
		Statistics
		Accounting
		Corporate finance
		Portfolio management
	Languages	
French	Mother tongue	
English	Full professional proficiency. TOEIC : 915	
Mandarin	Actively learning	

Miscellaneous

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