

JEROME NEBOUT

IAQUFR

Equity Principal, Actuary

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Current Responsibility

Jérôme is a principal and consulting actuary in Milliman's Paris office.

Professional Work Experience

Jérôme began his career at Groupama (the French insurer), where he served for six years as the head of the actuarial group business department and then as the head of the technical department for the different networks and the two brands of the Group (Groupama and Gan).

Jérôme joined B&W Deloitte in 2001 and was involved in a large variety of projects, including merger and acquisitions, market-consistent embedded value (MCEV), IFRS, Solvency II, economic capital, and asset-liability management (ALM).

Jérôme joined Milliman's Paris office in 2008. The team in Paris consists of 45 actuaries.

Professional Designations

- Fellow, Institute des Actuaries

Education

- License in pure mathematics
- Actuary IA

Presentations and Publications

- Jérôme speaks frequently at industry and professional meetings. He has presented seminars to the Federation Française des Sociétés d'Assurance on Solvency II and MCEV.
- Among Jérôme's publications is an article on the impact of Solvency II on the French market.

Affiliations

Predica (France's second-largest insurer)

- Review of MCEV
- Implementation of the internal model
- ALM project
- Head of company's Solvency II project

CNP Assurance (France's first-largest life insurer)

- M&A project in France and Spain
- Enterprise risk management project

Groupama

- Solvency II project
- Review of the embedded value calculations for the French and international subsidiaries in Italy, Spain, Portugal, Turkey, UK, and Greece

Credit Agricole Assurances, International Division

- Development of the internal model for the firm's subsidiary in Portugal
- M&A projects in Spain, Portugal, Greece, and Poland

SCOR

- M&A projects in Germany and US