



Neil Touafek

Quantitative finance · Pricing models built and owned under model governance · Python, Power BI

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Summary

I built and owned the production pricing models at a life reinsurer, and took them through documentation, independent review and sign-off. Since September 2025 I have built automation for recurring finance work. I want to move to the side of the table that oversees models rather than builds them.

Experience

Munich RE Life US

Structurer Intern

New York & Paris

Apr. 2024 – Aug. 2025

- Took the pricing models through the firm's model governance as their owner: formatted documentation, independent review, entry in the model inventory and sign-off before production.
- Developed and maintained the production Python models that priced indexed retirement products, and the scenario analysis used to assess their risk exposures.
- Automated the periodic checks on that data for completeness and consistency, and reconciled the differences when two environments disagreed.
- Worked with structuring, technology, the other model owners and business stakeholders across two geographies, keeping the tools aligned with each function's needs.

SwissHelios

AI Integration Consultant

Lausanne, Switzerland

Sep. 2025 – Present

- Build the automation that replaces manual data handling in client finance and operations, and improve the recurring work so it runs the same way each time.
- Test each configuration before release and write the procedures that support the international client teams.

Comité HEC

Communications, External Relations & Media Manager

Lausanne, Switzerland

2019 – 2020

- Coordinated communications and external relations for large-scale student events engaging 3,000+ participants.

Education

HEC Lausanne (UNIL)

MSc Finance & Data Science

Lausanne, Switzerland

2021 – 2025

- Thesis: Intraday vs End-of-Day Fixing Bias in Volatility-Controlled Indices: Pricing Implications for FIA/RILA Products.
- Master's degree with a specialization in finance.

HEC Lausanne (UNIL)

Bachelor in Economics & Management

Lausanne, Switzerland

2018 – 2021

Skills

• Reporting & Dashboards

Power BI

Tableau

MS Office (Excel / VBA)

SharePoint

• Quantitative Finance

Derivatives pricing

Local & stochastic volatility

Monte Carlo & sensitivities

• Programming & Data

Python (pandas / numpy / scipy)

SQL

JavaScript / TypeScript

C++

Rust

Interests

Volleyball University-level, European competitions

Languages

French Native

English Fluent

Spanish Basics