

Sidney Rostan is appointed Head of Insurance-Linked Securities (ILS)

SCOR Investment Partners announces the promotion of Sidney Rostan as Head of Insurance-Linked Securities ("Head of ILS"), effective as of April 1st, 2019. Sidney Rostan replaces Vincent Prabis, who has chosen to give a new direction to his career.

Sidney Rostan, age 47, will be in charge of all of the Insurance-Linked Securities management business (including catastrophe bonds and collateralized reinsurance contracts), which amounted to more than USD 1.34 billion at the end of February 2019. He reports directly to Fabrice Rossary, Chief Investment Officer of SCOR Investment Partners. Sidney Rostan joined SCOR Investment Partners in July 2015 as a Senior ILS Portfolio Manager. He co-managed all of SCOR Investment Partners' ILS portfolios and segregated mandates, and participated in the development of the business in recent years.

Pierre Mouilhade, age 35, ILS Portfolio Manager, will take on additional responsibility for private transactions. He reports directly to Sidney Rostan. Pierre Mouilhade joined SCOR Investment Partners as an ILS Analyst and Portfolio Manager in June 2015. In charge of the analysis and management of catastrophe bonds, Pierre has built up a long experience in the analysis of transactions, securities trading and broker relations.

Grégory Scheffer, age 46, is appointed ILS Portfolio Manager notably for the catastrophe bond markets. He reports directly to Sidney Rostan. A member of the ILS team since June 2014, Grégory Scheffer is an expert in portfolio risk modeling and monitoring.

The recruitment of a specialized analyst will further strengthen the team.

François de Varenne, CEO of SCOR Investment Partners, stated: "I'm pleased to announce the appointment of Sidney as Head of ILS. ILS represents a strategic business activity for us and has been the first investment strategy to have been historically commercialized towards external investors. Sidney, who joined the team in 2015, benefits from more than 18 years of experience in the alternative reinsurance market. His deep knowledge of the market, his structuring expertise, the strong relationships he has built with cedents and brokers, as well as his customer-oriented mindset will greatly contribute to our future success."

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SCOR Investment Partners is the SCOR Group's portfolio management company, managing a portfolio of EUR 19.1 billion for SCOR as of the end of December 2018. Created in 2008 and authorized since May 2009 by the French financial market regulatory body, the Autorité des marchés financiers ("AMF"), under no.°GP09000006, SCOR Investment Partners has more than 60 employees and is structured around six management desks: Aggregate, High Yield, Convertible Bonds & Alternatives, Corporate Loans, Infrastructure Debt, Real Estate and Insurance-Linked Securities. Since 2012, SCOR Investment Partners has given external institutional investors access to some of the diversification strategies developed for the SCOR group. The range of funds marketed to institutional investors totaled EUR 4.2 billion in assets under management as of December 31, 2018, of which 73.1% were entrusted by external investors (undrawn commitments included).

Visit the SCOR Investment Partners website at: www.scor-ip.com

Biographies

Sidney Rostan joined SCOR Investment Partners as Senior ILS Portfolio Manager in July 2015.

Before joining SCOR Investment Partners, Sidney worked for nine years at Natixis where he was Head of ILS. His responsibilities included the origination, structuring and placement of catastrophe bonds and private transactions. He previously was a Senior Structurer at Marsh, where he developed the European cat bond and weather derivatives activity. Prior to that, Sidney worked as Head of the Structured Products Back Office at Crédit Foncier de France, and then as an Interest Rate and Foreign Currency Trader at Dexia.

Sidney holds a Masters in Finance with a specialization in market finance from the Skema Business School, Sophia Antipolis. Sidney won the 2014 Trading Risk "Life Transaction of the Year" Award as Structurer and Joint Lead Manager of the Atlas IX 2013 extreme mortality bond.

Pierre Mouilhade joined SCOR Investment Partners as ILS Analyst-Portfolio Manager in June 2015.

Before joining SCOR Investment Partners, Pierre was Head of the Complex Risk Modeling Teams (flooding, terrorism, etc.) for AXA Group Risk Management. Pierre began his career at CACIB as a Proprietary Derivatives Trader from 2007 to 2012.

Pierre is an Actuary, and a graduate of the Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE).

Grégory Scheffer joined SCOR Investment Partners in 2011 to develop equity volatility and convexity strategies. In June 2014, he joined the ILS team as an Analyst.

Gregory previously worked for two years at OFI AM where he managed an index arbitrage fund. Between 2005 and 2009, he worked as an Analyst at ADI on various quantitative strategies (credit, equities, convertibles) and then as a Portfolio Manager of various quantitative funds (equities, synthetic convertible bonds).

Grégory began his career in 2001 at Natexis as a Quantitative Analyst within the equity hedging and derivatives team.

Grégory Scheffer holds a PhD in mathematics from the University of Toulouse and an engineering degree from ENSAE (Sup'Aéro).