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AVP, Reinsurance Actuary

Our client, Montpelier Group, provides customized, innovative, and timely reinsurance and insurance solutions to the global market. On behalf of Montpelier, we invite applications for the position of AVP, Reinsurance Actuary.

This position reports directly to the Chief Actuary.

Duties & Responsibilities:

- Assist in regulatory approval of Economic Capital Model (ECM)
- Run and evaluate Economic Scenario Generator (ESG) and Asset Model (Atlas)
- Programming support for ECM
- Develop and utilize financial models for use in determining required capital, allocating capital to lines of business, and strategic planning
- Use pricing models and other actuarial tools to support underwriters in reviewing potential business and to track profitability of existing accounts
- Use catastrophe models and assist in the interpretation of modeling output
- Evaluate and make recommendations to improve reporting and framework of in-house proprietary catastrophe model

Minimum Qualifications, Skills & Experience:

- Bachelor degree, preferably in Actuarial Sciences, Mathematics or Statistics
- ACAS or equivalent designation
- Minimum 5 years experience in economic capital modelling
- Proficiency with Microsoft Excel, Access, and Igloo Extreme
- Excellent analytical and problem-solving skills
- Strong communication and interpersonal skills
- Willingness to work extended hours, including weekends and public holidays as necessary

Interested? Please email jobs@expertise.bm

All enquires will be dealt with in strict confidence.

Closing date: April 5, 2012