TOKIO MARINE
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Tokio Millennium Re Ltd.
requires a
Capital Project Manager - Enterprise Risk Management

Tokio Millennium Re Ltd. (TMR) is a subsidiary of Tokio Marine and Nichido Fire Insurance Company Limited, Japan's oldest and largest non-life insurance company, and is engaged in property & casualty reinsurance and market solutions.

TMR is seeking a Capital Project Manager – Enterprise Risk Management to be responsible for overseeing and driving all activities related to the design, architecture, build and implementation of an integrated risk management platform. The successful incumbent will be the main point of contact and coordination for this solution's development at TMR.

Duties and responsibilities will include but are not limited to:

- Coordinate both technical and business resources to deliver advanced risk selection and management tools
- Liaise with third party service providers including TMR's affiliated companies
- Enhance all processes and coordinate the delivery of systems related to submission workflow, risk selection, and enterprise wide reporting
- Approach all aspects of this project from a Solvency II compliance perspective
- Prioritize, schedule and execute after collaboration with all stakeholders
- Provide project plans and progress reporting to stakeholders
- Solidify and implement methodologies used to capture correlation, for capital allocation and risk limit monitoring
- All other duties as required by management

Desired skills and experience include:

- A university degree in the field of Engineering, Applied Sciences, Economics, Mathematics, or a related field; an emphasis on financial modelling is an asset
- Proven track record of innovation for projects, processes and systems, including demonstrable success in all stages of project management (design, development, and embedding)
- Strong statistical background and extensive experience in designing, developing and implementing capital models in both cat and non-cat environments, including designing and running DFA models
- At least 8 years' experience in insurance/reinsurance, underwriting and pricing, and building capital allocation models. Candidates will demonstrate verifiable understanding of underwriting processes and general reinsurance industry
- Extensive experience in non-life risk modelling and reinsurance pricing
- At least 5 years working in portfolio management
- At least 5 years building and managing technical and non-technical teams, both local and remote
- Technical knowledge of complex insurance products i.e. ILS, perhaps from a hedge fund or capital markets environment
- Knowledge of asset/credit modelling would be beneficial (i.e. PD, LGD, correlation modelling)
- Strong programming skills (VB .NET, C#, Python)
- Working knowledge of Solvency II and dealing with regulators (i.e. FSA, BMA)
- Previous experience of Great Plains Dynamics and GENIUS is a plus
- Commitment to meeting deadlines and ability to work on weekends and/or holidays when necessary

Interested applicants please submit a detailed resume along with two employment references to:
Tracy Shott at tmrjobs@bes.bm or in writing to:
Tracy Shott, BES Ltd.,
77 Front Street, Hamilton HM 12.

Closing date for applications: May 14th, 2012

Background checks will be conducted on short-listed applicants

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