

Head of Group Capital Modeling

PartnerRe

PartnerRe, a leading global reinsurer listed on the NYSE, requires a Head of Group Capital Modeling for its Group Actuarial department.

All applications will be held in the strictest confidence and should be sent in writing to:

**Human Resources
Director, Bermuda
PartnerRe
P.O. Box HM 2573
Hamilton HM KX**

Or e-mail:
careers@partnerre.com

First preference will be given to suitably qualified Bermudians or spouses of Bermudians.

PartnerRe is an equal opportunity employer that offers a competitive compensation package as well as comprehensive benefits with the opportunity for professional development within a dynamic environment.

The Head of Group Capital Modeling will report directly to the Group Chief Actuary and will primarily be responsible for:

- Interacting with the various risk owners in the Underwriting, Reserving and Investments business groups to understand the Company's business, execution, operational and systemic risks
- Providing leadership and management to the Capital Modeling team across the Company
- Evaluating the deployment of capital to achieve optimal returns within the risk constraints of the Company
- Developing and implementing risk and return measures and monitoring tools and communicating results
- Assisting in the coordination of the Company's Integrated Risk Management process
- Modeling Capital at Risk and quantifying and valuing assumed risks
- Presenting to Executive Management

The successful candidate will have the following skills and experience:

- Fellow of the Casualty Actuary Society (FCAS) or Fellow of the Institute of Actuaries (FIA) or equivalent or an advanced degree in a quantitative subject matter
- 10+ years preferred with quantitative and risk analysis experience in insurance and/or financial markets
- Experience managing staff and projects
- Experience with enterprise risk management concepts including research, development and implementation of capital at risk or other quantitative models
- Strong programming skills
- Good problem solving and critical thinking skills with attention to detail
- Excellent communication skills; experience breaking down complex subjects for diverse audiences a plus
- Strong work ethic, self motivated with commitment to meeting deadlines and ability to work weekends and/or holidays as required

Closing Date: **May 14, 2014**

www.partnerre.com