

# Expertise

*We are retained to recruit by  
many of Bermuda's finest  
employers. Fidelis  
is one of them.*

Phone:  
441-296-0336

Email:  
bdajobs@expertise.bm

Street:  
8 Par-la-Ville Road,  
Mintflower Place, 2nd Floor,  
Hamilton, HM08

For more employment opportunities please visit:

 **BERMUDAJOBS.COM**

## Head of Capital Modeling

Our client, Fidelis Insurance, is a global provider of specialty insurance and reinsurance for property, energy, marine and transactional risk classes. Fidelis employs a total return strategy by tactically shifting capital and risk between insurance and investments to maximize the return on equity across market cycles. Fidelis is rated A- (Excellent) by A.M. Best Company, Inc.

Reporting to the Group Chief Actuary, the primary purpose of the role is to lead the Capital Modeling function.

### Duties & Responsibilities:

- Responsible for building and maintaining the economic capital model
- Lead work on portfolio optimization including both underwriting and investments
- Use the economic capital model to provide insight into the retrocession position to aid the outwards purchasing strategy
- Contribute to obtaining and maintaining internal model approval in the various regulatory regimes in which Fidelis operates
- Support regulatory and rating agency filings
- Assisting with the development of capital allocation
- Presenting across the organization, including senior management and stakeholders

### Minimum Qualifications, Skills & Experience:

- 10 years' capital modeling experience within the (re)insurance industry
- Actuarial qualification (FCAS, FIA, FSA) or equivalent
- Proficient user of capital modeling software e.g. Igloo, Remetrica, or similar
- Strong working knowledge of regulatory and rating agency requirements as well as ERM principles
- Highly proficient in Microsoft Excel with strong analytical and problem solving skills
- Effective communication skills with proven ability to successfully present actuarial information to other disciplines, as well as senior management and stakeholders
- Excellent organisational skills, initiative and ability to work under deadlines
- Flexibility to work extended hours and travel overseas when required

To apply please send your résumé to [bdajobs@expertise.bm](mailto:bdajobs@expertise.bm) or apply online at [www.BermudaJOBS.com](http://www.BermudaJOBS.com).

All enquiries will be dealt with in strict confidence.

**Closing Date: October 5, 2016**

**FIDELIS**