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Capital Modeler

Our client, Maiden Holdings Ltd., provides customized reinsurance business solutions, including quota share reinsurance and excess of loss reinsurance to the property and casualty industry through their insurance subsidiaries in Bermuda and the United States. Maiden is currently seeking a Capital Modeler who will report to the Chief Actuary.

Key Responsibilities:

- Responsible for corporate economic capital modeling including capital determination, risk-adjusted pricing methods, portfolio optimization, Solvency II and risk monitoring
- Modeling at the corporate, operating segment and statutory company levels
- Developing and operationalizing models and complex methodologies including user training
- Working with vendor DFA model in addition to spreadsheet tools
- Collaborating regularly with actuarial department, production teams and consultants
- Presenting across organization including management
- Ensuring SOX compliance

Minimum Qualifications, Skills & Experience:

- Minimum of 8 years property & casualty actuarial insurance experience (attritional and non-attritional) and 1 to 2 years of risk modeling experience similar to responsibilities above
- Statistical background would be a plus
- Bachelors degree in mathematics, actuarial science, finance or business
- Highly proficient in Microsoft Excel and Access
- Strong analytical and problem solving skills
- Effective communication skills with proven ability to communicate actuarial information to other disciplines
- Team player with strong work ethic
- Knowledge of Solvency II preferred

Interested? Please email jobs@expertise.bm.

All enquires will be dealt with in strict confidence.

Closing date: April 4, 2011

