

ACE Tempest Life Re
invites applications for the position of

Vice President & Head of Data Management

ACE Tempest Life Re (ATLR) invites applications for the position of Vice President & Head of Data Management. The position reports to the Senior Vice President & Chief Actuary ATLR, Deputy Chief Risk Officer, ACE Life.

Duties and responsibilities include, but are not limited to:

- Analysis and reporting of risk components through development and maintenance of stochastic simulation models
- Support other aspects of the life reinsurance business, including financial modeling, pricing, experience studies, and performing sensitivity testing
- Supervise and mentor analysts that report directly to this position
- Responsible for the development and maintenance of data warehouse to store and administer variable annuity policyholder data and the development and production of standard and ad hoc data reports
- Development and maintenance of experience studies including lapse and annuitizations
- Supervise the development of a claim verification protocol for variable annuities
- Review and approve traditional life reinsurance claims
- Maintain all softwares/systems specific to ACE Tempest Life Re (SQL/data warehouse, MoSes, Barrie & Hibbert, TAI for traditional life block) and act as ATLR connection with corporate IT

Qualifications and experience:

- Undergraduate or graduate degree in Mathematics, Finance, Economics or Actuarial Science
- A minimum of 7 years experience building actuarial models for U.S. life (re)insurance products, including models for liability projections, experience and persistency analyses, claims analysis, policy data administration, and financial/accounting data maintenance
- Strong expertise (minimum 7 years experience) in information technology
 - Must include experience with actuarial projection software, SQL programming, Excel and Access and database warehousing. Knowledge of MoSes, Barrie & Hibbert, and/or worker/manager structures highly desirable
- Capital markets knowledge and/or experience (at least one year)-familiarity with Bloomberg, CFA designation a plus
- Familiarity with stochastic modeling and economic scenario generators, via work experience or education
- Genuine aptitude for working in a small team environment; and
- Ability to meet tight deadlines
- Successful applicant will be able to work extended hours and weekends when required.

Deadline for receipt of applications: Friday, 28 October, 2011

Written applications only with full resumé
should be sent under confidential cover to:

Human Resources
ACE Group Management and Holdings Ltd.
P.O. Box HM 1015
Hamilton HM DX
Bermuda
Email: Bermuda.humanresources@acegroup.com

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