



# SENIOR CAPITAL MODELLING ANALYST

## THE ROLE

The purpose of this role is to provide risk and capital analysis for Chaucer's managed Lloyd's syndicates. The role will involve taking responsibility for specific areas of the internal model, producing and validating model outputs, and presenting results to senior management as part of the internal governance framework. The role will include opportunities to liaise and form close working relationships with the wider business, including underwriting, reinsurance and exposure management.

In addition to the regulatory aspect of the role, the job will involve utilising the model for strategic purposes, such as reinsurance optimisation, risk appetite setting and investment strategy.

## ABOUT US

Chaucer is a leading specialty insurance group providing clients with proven smart risk solutions for underwriting and claims. Our enterprising and trusted experts offer market-leading cross class capabilities, empowered decision-making and a tailored approach.

With our headquarters in London, and our international hubs for Europe, MENA, Latin America and Asia, we protect clients in over 200 countries and territories worldwide. We offer clients the flexibility of both Lloyd's and, through Chaucer Dublin, the company markets.

## MAIN RESPONSIBILITIES

- To assist in the production of regulatory and economic capital requirements (SCR / ECA / Standard Formula / MCR) and subsequent regulatory reporting
- To run capital models to understand capital implications of business decisions as required
- To produce and develop management information for the interpretation and presentation of modelled results to various groups within Chaucer, including Risk and Model Working Groups and ad-hoc forums with senior management as required
- To conduct parameterisation of models and data analysis to support modelling work
- To provide support in the validation of model outputs
- To assist in the assessment and actioning of limitations in capital modelling methodologies, processes and results
- To assist in the maintenance of Internal Model documentation in line with Solvency II tests and standards
- To adhere to controls over all key capital modelling processes
- To conduct Igloo programming and assist in the ongoing development of Dynamic Financial Analysis (DFA) models
- To provide project support as required

## | OUR REQUIREMENTS

### | RELEVANT EXPERIENCE

#### **Desirable**

- 2+ years of General Insurance Industry Experience
- Capital Modelling Experience

### | TECHNICAL SKILLS

#### **Essential**

- Excellent knowledge of Word and Excel (or equivalents)

#### **Desirable**

- Good knowledge of Igloo (or equivalent modelling software)
- Good computer programming and data manipulation skills
- Understanding of the Solvency II Framework

### | EDUCATION AND QUALIFICATIONS

#### **Essential**

- 2:1 (Honours) degree or better in numerate discipline
- 'A' Level maths
- Part or nearly qualified in actuarial examinations

#### **Desirable**

- Enterprise Risk Management / CERA examination pass (or equivalent)

### | PERSONAL SKILLS

- Analytical skills
- Ability to work in a team
- Flexibility and adaptability
- Hard working and committed
- Self-motivated
- Approachable
- Good verbal and written communication skills