

POSITION: Modelling Manager
LOCATION: Brussels

DESCRIPTION OF THE POSITION

Our client is looking for a Manager for Risk Modelling to join its Financial & Insurance Risk Management team. The team is responsible for managing and modelling the company's activities risks.

The Manager will manage a team composed by three Modelling Risk Officer and their tasks will mainly involve the modelling of liability cash flows and customer behaviour. In particular, he/she will:

- Lead the analysis of the profitability and risk of the insurance portfolio by creating and maintaining the cash flow models and their assumptions used for all valuation exercises (Embedded Value, Economic Capital, Value of New Business)
- Provide clear and powerful insights into results obtained from the models, and more importantly, support senior management in understanding and mitigating the modelling risk underlying the obtained results
- Lead the reporting team during peak periods, by contributing to the valuation or supporting in the review of obtained results
- Supervise the accurate documentation on new developments and maintain existing documentation packages
- Lead/participate in technical committees that treat modelling of Insurance Liabilities and Life Underwriting Risks.

PROFILE

- University degree (graduate or post-graduate) in a quantitative subject (e.g. actuarial, mathematics, physics, engineering, economics)
- At least 5 years of relevant experience in risk management
- A thorough command and understanding of the different types of life insurance products
- Experience with actuarial modelling software, knowledge of AFM is a plus
- An excellent command of English, Dutch and/or French. Is an asset
- Analytical
- Eager to learn
- A team player
- Accurate and precise
- Curious.

CONTACTS

Name: Alexandre Jacobs
Tel: 02 213 51 52
Email: v.rouma@asquarepartners.com