**Actuarial Analyst - Capital**

**London EC3A**



# **ABOUT US**

ERS is the UK's largest specialist motor insurer with an A+ rating and are considered first by brokers for specialist motor risks. We recognise that for some, motor insurance is more than just a must-have; it's a way of taking care of what stands at the heart of their passion or livelihood. For those people, standard insurance isn't enough. That's why we work exclusively with motor insurance brokers to help get under the skin of the most difficult insurance risks, helping build products to meet their customer’s needs.

# **THE ROLE**

Reporting to the Head of Capital, you will be responsible for participating in the production of an SCR for the Lloyd’s submissions in line with the Lloyd’s guidelines and Solvency II tests and standards.

This role represents an ideal opportunity for an ambitious individual keen to work over all aspects of the internal model.

Your primary focus in the role will be:

* To perform the calibration of the capital model: premium, reserve, credit and market risks.
* To run the capital model
* To interact with the business (underwriters, pricing actuaries, reserving actuaries, claims) to challenge the model outputs
* Assist in the model validation
* Participate in the maintenance and development of the capital model
* Contribute to the creation of capital metrics to support the business strategy
* Participate to the ORSA
* Contribute to the effectiveness of the risk, capital and actuarial team; team work across functions (including risk, pricing and reserving)

The role requires a prior experience in capital modelling, strong statistical and actuarial skills, and ability to code in a programming language.

We are looking for you to have experience in a capital modelling software (Igloo would be an advantage), strong Excel skills, and ideally knowledge in R.

We will also need excellent analytical skills, high attention to details and the ability to develop ownership over your work.

We offer support to your actuarial studies and career development.

**CLOSING DATE**

Do you have the appetite to develop your skills? Then send your CV to us by 5pm Wednesday 31st January 2018