

Capital Modelling Analyst

London

Perm, Full Time

Start Date: ASAP

Purpose

This is an excellent opportunity for a junior actuarial candidate to learn and be part of a capital team that is integral to the day-to-day strategy of the business. The successful candidate will be reporting to the Head of Capital Modelling and will assist the capital modelling team in all aspects of capital modelling work for LSL syndicates 2010 and 3010, including parameterisation, regulatory returns, and validation.

Specific Responsibilities

- Assist in the premium and reserve risk parameterisation processes. Perform parameterisation, validate results, and help prepare committee slide packs.
- Assist with the market, credit and operational risk parameterisation processes as required.
- Support the SCR submission process, including regulatory reporting such as the LCR, supplementary questionnaire and analysis of change.
- Support the validation process by performing and documenting validation tests across all aspects of validation.
- Assist with collection of relevant input data and parameters for use in the Internal Model.
- Provide relevant analysis and model output for review to other capital modelling team members.
- Assist with the RI strategy and optimisation workstreams including the production of the RI adequacy components of the annual Actuarial Function Holder report.
- Assist in the development, maintenance, and operation of the Internal Model.
- Help generate related documentation and supporting reports for the SCR submission.
- To act in accordance with all applicable Supervisory Bodies, principles, rules and regulations.

Essential Skills and Knowledge

- Good IT skills, in particular MS Excel.
- Excellent attention to detail.
- Good written and verbal communication skills.

Desirable

- Minimum of 1 years' experience in an actuarial department, across either capital, reserving or pricing.
- Part qualified Actuary or an individual that wishes to pursue their Actuarial qualifications

Lancashire Values

- **L**eadership, exhibiting passion and commitment in all aspects of Lancashire life and inspiring others to do the same, we are
- **A**spirational, aspiring to deliver a superior service for our clients, ourselves and our business partners, we are



- **N**imble in our decisions, actions and business processes, we are
- **C**ollaborative, valuing teamwork and a diversity of skills and experience and sharing in our success, and we are
- **S**traightforward in conducting our business in an accountable, open, honest and sustainable way.

How to Apply

Please e-mail your CV and a covering letter including your salary expectations, notice period and availability to interview to HR@lancashiregroup.com