



Since 1977 we have been a leading international reinsurer that combines global reach with local decision making to deliver first class solutions. Our customer and broker relationships are based on years of trust and experience. We have a flat organization structure that combines a strongly rated balance sheet with a willingness and ability to pay claims consistently. We operate through a network of 25 offices globally and proudly take a hands-on approach to write every product in every jurisdiction with a promise not to compete with our clients.

Our Vision Is to be the first-choice provider of reinsurance to our clients worldwide. We strive to create unmatched value for our customers, colleagues, business partners, and shareholders as we contribute to the growth of sustainable, prosperous communities. We achieve this through our Core Values:

*Experience
Expertise
Accessibility
Strength
Integrity*

*The foundation of our trust-based relationships
The basis of our timely, value added insight and support for our customers
All lines of business, all over the world
an ability and willingness to pay claims
We do not compete with our customers*

We have the following job opportunity available in our **New York City** office:

RISK ANALYST

Description

Incumbent will support the Global Risk Management team's key enterprise risk management processes including, but not limited to:

- Product line tolerances vs. aggregates
- Regulatory and rating agency reporting and analysis including ORSA modeling
- Extreme events consolidation and management
- Economic capital model integration and enhancements
- International solvency II governance and reporting

Specific Responsibilities

- Responsible for data mining and analysis for aggregates, premiums, loss history, insurance/reinsurance penetrations, peer comparisons, etc. for TransRe's various lines of business
- Assist with TransRe's Extreme Events management process including: providing support to global product teams in understanding scenario scope. Assist in quantification of various extreme man-made disaster scenarios using a stochastic framework for different TransRe product lines. Maintain and update the stochastic scenarios database and worksheets as well as document the assumptions and processes involved.
- Assist in maintaining and updating TransRe's product line tolerance framework.
- Assist the Economic Capital Modeling team in developing the next generation of TransRe's capital model
- Assist with TransRe's Global ORSA (Own Risk and Solvency Assessment) process including modeling the extreme event scenarios impact on TransRe's balance sheet, income statement and capital adequacy
- Support the London risk team in solvency II governance and reporting.
- Participation in new projects and initiatives as required

Requirements

- 3-5 year experience working in the insurance/reinsurance/(re)brokerage firms in a quantitative/accounting/finance role.
- Preferably a major in economics, mathematics, statistics, engineering, computer science, or similar. A minor in accounting/finance or the equivalent is strongly preferred
- Must have strong analytical and problem-solving skills
- Strong understanding of math and statistical methods.
- Basic SQL skills required. VBA/R/Matlab experience also preferred.
- Microsoft Office proficiency.
- Prior experience analyzing large data sets is a plus

For immediate and confidential consideration, please email your resume to careers@transre.com. We are an Equal Opportunity Employer (EOE) and we support diversity in the workforce.