

[Chubb Life] Supervisor, Valuation

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Company: CHUBB

Location: Vietnam

Category: other-general

Position Objectives:

The Supervisor, Valuation position objectives are to lead and oversee accurate valuations, develop efficient processes, ensure compliance with regulations, collaborate with stakeholders, review results for accuracy, stay updated on standards, provide guidance to team members, contribute to cross-functional projects, foster collaboration, and maintain strong internal controls

Responsibilities:

A. Prophet modelling

- + Take ownership on prophet modelling and DCS
- + Provide more insights in the model and DCS
- + Review Prophet model for monthly reports, incorporate various assumptions into the model (if any), correct assumptions (if any), add and update assumptions for new channels.
- + Conduct UAT/functional check (including GAAP/STAT/P05/Projection) if there is any changes/updates in model/assumption.
- + Review DCS run to generate monthly model points and validate data.
- + Conduct/Review DCS code and Prophet model when new product is launched as well as perform UAT/functional check (including GAAP/STAT/P05/Projection).
- + Review all testing related to Cloud/Citrix.
- + Review and training team to Prophet model
- + Sample reserve check between pricing excel and Prophet
- + Work closely with regional office regarding model change

B. LDTI Reporting/Financial projection

- + Review and update assumptions, perform runs and extract the results for monthly LDTI reports/financial projections, prepare inputs needed for LDTI runs.
- + In charge of LDTI Reporting Run

C. Persistency

- + Conduct lapse studies and analyze premium holiday trends.
- + Lead projects related to persistency analysis and improvements.
- + Provide valuable insights and recommendations on persistency to partners.

D. Others Actuarial Solution

- + Reviewer of Profitability report P05 (MTD, YTD), including VNB
- + M&A Project: support modelling part, update assumptions, test, provide more insights and produce CFs/profitability.
- + Conduct ad-hoc projects per request.

Requirements:

Strong expertise in Prophet modelling and DCS

Proficient in reviewing and incorporating assumptions into Prophet models

Experience in conducting UAT/functional checks for model and assumption updates

Familiarity with GAAP, STAT, P05, and Projection guidelines

Ability to review DCS runs and validate data accuracy

Excellent analytical and problem-solving skills

Strong communication and interpersonal skills

In-depth understanding of persistency analysis and premium holiday studies

Proficiency in reviewing profitability reports and supporting M&A projects

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