



TOKIO MARINE
T M R

Tokio Millennium Re Ltd. **requires a** **Senior Vice President** **Enterprise Risk Management**

Tokio Millennium Re Ltd. is a subsidiary of Tokio Marine and Nichido Fire Insurance Company Limited, Japan's oldest and largest non-life insurance company, and is engaged in property & casualty reinsurance and in market solutions.

The Company is seeking a Senior Vice President – Enterprise Risk Management to assist with the quantitative and systems development of ERM models for cost of capital allocation, portfolio optimization and capital adequacy.

Duties and responsibilities will include but are not limited to:

- Design and implement ERM models
- Communication with rating agencies and regulators
- Develop portfolio management policies and procedures which includes but is not limited to underwriting, pricing, and risk modeling
- Make recommendations regarding adjustments or modifications to catastrophe model results
- Develop appropriate risk management tools and reporting methodologies including risk metrics/measurements such as RAROC, ROR and TVaR to support an active portfolio management process
- Evaluate and monitor underwriting and investment risks relative to their benchmarks/limits
- Setting reinsurance or hedging strategies
- Provide guidance or perform analysis in other related areas, such as asset valuation techniques and performance measurement
- Any other duties as required by management

Minimum desired skills, qualifications and experience include:

- FCAS/ACAS or equivalent
- A university degree in mathematics, statistics or actuarial science
- 7 years work experience in the reinsurance industry
- 3 years work experience in portfolio management and/or risk management
- Experience in designing and running DFA models
- Experience in the financial services industry including the design and modeling of market/credit risks
- Strong computer skills, including advanced knowledge of MS Word, Excel and Access
- The ability to organize and prioritize a demanding work load
- Strong work ethic, commitment to meeting deadlines and willingness to work overtime, on weekends and/or holidays as required

Interested applicants please submit a detailed resume along with two employment references to: Tracy Shott at tmrjobs@bes.bm or in writing to:
Tracy Shott, BES Ltd.,
77 Front Street, Hamilton HM 12.

Closing date for applications: December 9, 2011

Bermuda Executive Services Limited

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