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## AVP, Risk Management

Our client, Montpelier Group, provides customized, innovative, and timely reinsurance and insurance solutions to the global market. On behalf of Montpelier, we invite applications for the position of AVP, Risk Management.

Reporting to the VP, Risk Management, the focus of this position is to model catastrophe reinsurance submissions whilst working closely with the underwriting and actuarial teams.

### Duties and Responsibilities:

- Production of monthly group portfolio reporting, to include Limits, PMLs, RDSs, and Portfolio Returns
- Managing a team of analysts, working with US and International Underwriting and Analyst teams to ensure modeling resources are allocated appropriately
- Developing relationships with modeling companies
- Assisting in developing and implementing catastrophe modeling assumptions and model/version transitions
- Internal project management
- Carry out detailed risk analysis of submissions, including data quality analysis
- Run multiple catastrophe modeling software packages including the Company's proprietary models
- Communicate results to underwriters, interpret model output and document files
- Continually update modeling software knowledge and train other analysts in the use of various catastrophe modeling packages and database products
- Participate in research and development activities within the cat modeling team to enhance understanding of models
- Take responsibility for identifying pricing quality and risk management issues, leading projects to improve output and processes

### Minimum Qualifications, Skills & Experience:

- University degree
- A minimum of 8 years experience working with AIR, RMS and EQE catastrophe modelling software (including querying and extracting data from back end tables); 5 years of which must have been gained at senior level
- Proficiency with Microsoft Excel, Access and SQL databases
- Visual Basic and/or SQL programming experience advantageous
- Strong work ethic with the ability and commitment to meet strict deadlines
- Ability to use own initiative and thrive in a team-oriented environment
- Highly developed analytical skills and problem solving abilities
- Willingness to work extended hours, including weekends and public holidays when necessary

Interested? Please email [jobs@expertise.bm](mailto:jobs@expertise.bm)

All enquires will be dealt with in strict confidence.

Closing date: March 30, 2012

