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## VP, Risk Analytics

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 VP, Risk Analytics.

### Duties & Responsibilities:

- Cat model research
- Industry-level cat model (IED/ILC) validation
- Develop "house view" of cat risk & best-estimate assumptions
- Review and integrate alternate sources of hazard and vulnerability assumptions
- Quantify hazard and vulnerability ranges, including model uncertainty and parameter risk at the region / peril level (e.g. physical limitations)
- Develop catastrophe pricing tools, including vendor model-independent approaches
- In-house cat model development for non-modeled regions and perils
- Pricing model development, pricing support, ECM support
- Catastrophe modeling and pricing for affiliated ventures

### Minimum Qualifications, Skills & Experience:

- Strong cat model research / development skills
- Seven years of cat model research / development experience
- Seven years of vulnerability research experience
- Five years of catastrophe modeling experience
- Three years of model programming experience
- Post-Graduate degree in Engineering or related field

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

All enquires will be dealt with in strict confidence.

Closing date: April 2, 2012

