



## Tokio Millennium Re Ltd. requires an Assistant Vice President – Analysis

**TOKIO MARINE**  
**T M R**

Tokio Millennium Re Ltd. is a subsidiary of **Tokio Marine & Nichido Fire Insurance Co. Ltd.**, Japan's oldest and largest non-life insurance company, and is engaged primarily in catastrophe reinsurance.

The company is seeking to hire an **Assistant Vice President – Analysis** to be responsible for supervising the review of the integrity and accuracy of underwriting information in property catastrophe & specialty reinsurance submissions. Data from submissions are modeled and analyzed to understand actual exposures, risks/ rewards and to provide actionable insights to underwriters.

### **Duties and responsibilities will include but are not limited to:**

- Manage TMR's complex portfolio of reinsurance accounts to effectively monitor risks and their associated rewards
- Quantify expected profit and marginal risk distributions while identifying areas of concern and potential opportunity
- Prepare reports detailing information on portfolio optimization for management
- Perform catastrophe modeling in RMS/EQE/AIR and analyze the data produced
- Review data for completeness and validity
- Research and/or create adjustment factors for data and models for unquantifiable risk
- Incorporate upcoming changes and enhancements to modeling software into the risk quantification process
- Pricing of reinsurance contracts and review and sign off on all steps in the pricing process
- Adjust for model parameter uncertainties in the determination of real-world exposure including current and potential coverage, terms and conditions
- Accurately estimate correlations across all risks
- Manage and mentor the analysis team by monitoring workflow and provide training on risk analysis procedures
- Verify accuracy of portfolio tools and methodologies developed both internally and externally
- Understand all components of the risk modeling process and model developments related to pricing, aggregation control and management of catastrophe risk
- Maintain and improve accuracy and efficiency of work flow processes
- Ad hoc projects as required

### **Desired skills and experience include:**

- A university degree in the field of Engineering, Applied Sciences, Economics, Mathematics, or a related field
- A minimum of 5 years experience in the reinsurance industry
- Completion of an insurance/reinsurance risk management qualification such as CCRA, CPCU, and/or a CAS designation is preferred
- The ability to manage internal and external relationships
- The ability to produce superior work results in an efficient and timely fashion
- Strong computer skills with thorough knowledge of advanced catastrophe modeling and analytical software as well as Microsoft Office products, specifically Excel
- The ability to perform advanced statistical, seismological, meteorological, and/or predictive analysis is an asset
- The ability to query, search, manage, report, and analyze data in SQL Server is an asset

A strong work ethic, commitment to meeting deadlines and the ability to work on weekends and/or Public Holidays as required

Interested applicants please submit a detailed resume along with two employment references to:

Tracy Shott at [tmrjobs@bes.bm](mailto:tmrjobs@bes.bm) or in writing to:

Tracy Shott, BES Ltd.,

77 Front Street, Hamilton HM 12.

**Closing date for applications: April 6th, 2012**

Background checks will be conducted on short-listed applicants

**Bermuda Executive Services Limited**

Tel: 441 296-5627 • [info@bes.bm](mailto:info@bes.bm) • [www.bermudaemployment.com](http://www.bermudaemployment.com)

