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Portfolio Manager, Modeling

Our client, Nephila Capital Ltd., a Bermuda-based hedge fund manager, invites applications for the position of Portfolio Manager, Modeling.

The successful candidate will be responsible for all aspects relating to modeling and managing portfolio of catastrophe risk within the Nephila Group of investment vehicles, including:

- **Portfolio Management:** portfolio loss estimation, portfolio optimization and pricing of exotic catastrophe and weather-linked contracts
- **Underwriting:** developing new and maintaining existing relationships with brokers and clients, both in Bermuda and overseas, reviewing submissions on an individual basis as well as in the overall portfolio context and negotiating terms of various contracts
- **Modeling:** operating third-party and proprietary catastrophe risk models, contributing to further development of the company's in-house analytics systems, monitoring risk metrics for investment vehicles, and performing research on industry related issues; and
- **Investor Relations:** developing relationships with new and existing investors, participating in investor due diligence visits and update calls, attending and speaking at conferences and contributing to the growth of the overall platform

Minimum Qualifications, Skills and Experience:

- Bachelor's degree or higher in Finance, Economics or Mathematics
- A thorough knowledge of commercial catastrophe modeling software, i.e. AIR/RMS
- 5+ years experience in underwriting and trading of insurance and reinsurance contracts, risk-linked securities and/or weather derivatives
- Detailed knowledge of traditional and non-traditional catastrophe reinsurance structures with an understanding of financial market transactions is required
- 10+ years experience of performing catastrophe risk contract analytics, portfolio aggregation and contract negotiation
- Prior experience with global reinsurance company or broker required
- Considerable initiative, ability to prioritize and creativity with respect to problem solving
- Clear, articulate and sophisticated written and verbal communication skills required

Due to the nature of the company's business, the candidate must be willing to work overtime including public holidays, travel extensively at short notice and holidays may be restricted during peak periods

Interested? Please email jobs@expertise.bm

All enquires will be dealt with in strict confidence.

Closing date: August 15, 2012

