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Quantitative Risk Analyst

Nephila Capital Ltd is a Bermuda based hedge fund dedicated to reinsurance and weather risk. The company is looking to broaden its diverse and experienced portfolio team with a talented individual who is well suited to work in a fast-paced environment. The successful candidate will support the origination, trading and portfolio management teams through the analysis, design and risk management of structured reinsurance deals and trading strategies.

Duties and Responsibilities will include:

- Working with counterparties and brokers, using various data sources to analyze, model and design suitable reinsurance structures
- Using the company's Proprietary models; and building custom models to price complex structures
- Presenting recommendation to the investment committee
- Monitoring risk metrics for the company's investment funds, focusing on portfolio loss estimation and portfolio optimization methodologies
- Assist developing relationships with new and existing investors. Establish relationships with brokers and counterparties
- Contributing to the overall investment strategy of the platform
- Completing research relating to improvements of the company's proprietary models

Minimum Qualifications, Skills & Experience:

- A university degree is essential with an emphasis on Mathematics, Finance, Statistics and/or Economics; advanced scientific degree or actuarial qualifications advantageous
- An ability to grasp actuarial concepts and accurately interpret model results
- Basic knowledge of commercial catastrophe modeling software, i.e. AIR's CATRADER, CLASIC/2 and RMS Risklink;
- High level of computer proficiency and knowledge of Microsoft Excel, Word, PowerPoint and Access
- Working knowledge of various statistical tools (knowledge of Matlab is an advantage)
- Cat modeling, structuring and/or underwriting experience is an advantage
- Excellent analytical, communication and interpersonal skills
- Strong initiative, ability to prioritize, and creative problem-solving skills
- Versatility and ability to work efficiently within the team
- Minimum 5 years direct relevant experience in the reinsurance industry
- Proven ability to work under pressure and meet deadlines
- Self-starter with the ability to multitask
- Strong work ethic including willingness to work extended hours, including weekends and public holidays when necessary

Nephila offers competitive remuneration packages based on experience and qualifications in addition to other attractive benefits and compensation.

Interested? Please email jobs@expertise.bm.

All enquires will be dealt with in strict confidence.

Closing date: October 28, 2013

