

Our client – Aspen Bermuda Limited invites applications for the position of:

Head of Catastrophe Risk Portfolio Analytics

Aspen Insurance Holdings Limited, is a leading global insurance and reinsurance company listed on the New York Stock Exchange since 2003 (NYSE: AHL). The company is diversified, well capitalized and strongly rated, providing tailored underwriting solutions in select high – value markets. Aspen Bermuda Limited is a class 4 reinsurance company operating in Bermuda. The company writes a significant book of property treaty and casualty reinsurance and has a reputation for progressive management and a flexible, client oriented approach, underpinned by global underwriting expertise.

The role

Reporting to the Head of Group Catastrophe Risk Management in London and to the Chief Underwriting officer locally, this highly important role will lead the innovation of new and creative portfolio management methods, to assist in the determination and selection of property risk business, consistent with the vision and philosophy of Aspen Re. The position will work closely with the Chief Underwriting Officer (Bermuda) and other local and group senior management, to establish portfolio benchmarks and assist in the operational and strategic direction for property product lines. The position will have regular business interactions with underwriting, cat risk management and actuarial, as well as leading the analytical relationship for Aspen Re, with Aspen Capital Markets. The post holder will also lead in the provision of analytical support and strategy for new and renewal business, monitoring the subsequent impact on the Aspen Re portfolio.

Required education, skills and experience

This high profile, analytically – focused role will be suited to candidates from catastrophe modelling, portfolio management or related quantitative backgrounds, with some flexibility to orientate the role to the skills of the preferred candidate. The core experience requirements are as follows:

- Educated to Masters’ Degree level in a technical field, or possessing equivalent experience;
- Ten or more years of catastrophe modelling, portfolio management or related work experience;
- Advanced technical knowledge of vendor models (RMS/AIR/EQE) and their database structures;
- Technical knowledge of statistical / financial mathematics software such as Remetrica, Igloo, MATLAB, or R, would be valued;
- Catastrophe modelling designations (RMS CCRA, AIR CCM) or CPCU designation, a plus;
- Exposure to capital markets and catastrophe bonds, would be beneficial;
- Excellent analytical skills with the ability to plan effectively and manage multiple projects;
- Strategic and innovative thinking skills;
- Proven computer skills, including advanced knowledge of Excel, VBA and proficiency in manipulating SQL databases; and
- Excellent written and verbal communication skills, capable of articulating ideas clearly.

This is an excellent career opportunity to play a strategic role in the company’s continued growth, with interaction at senior levels across the company.

Interested persons should apply by sending a resume in confidence to:

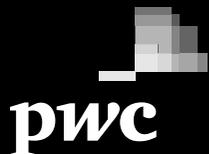
Alistair McNeish
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Email: bermudatopjobs@bm.pwc.com

Tel: 441-295-2000

Closing date: 18 August, 2014

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