RenaissanceRe

Quantitative Analyst

RenaissanceRe Holdings Ltd., through its operating subsidiaries, is a leading global provider of reinsurance and insurance. Our team shares a passion for providing exceptional service, innovation, creativity and a strong belief in the entrepreneurial culture which is a cornerstone of our competitive advantage.

The Quantitative Analyst, Ventures supports the VP, Portfolio Manager and the rest of the Ventures team in all aspects of business development and transaction. The position covers the analysis, risk modelling and management of third party capital structures with the main focus on the catastrophe bond portfolio of the Medici Fund.

Responsibilities include:

- Provide investment recommendations on catastrophe bonds based on the modelling and analysis of risks inherent to the transactions including their exposed covered hazard, legal structure or collateral risk.; monitor transactions in the primary and secondary market, review portfolio composition and provide recommendations to improve the efficiency of the portfolio
- Analyze, model and fair value collateralized reinsurance contracts
- Maintain databases, and extract and build investor reports of these
- Investigate, evaluate and make recommendations for improvements to current and new catastrophe models, Medici and other fund portfolio management systems and financial structures
- Build and maintain relationships with internal units (underwriting, risk and research) as well as external clients, investors and service providers
- Use internal reinsurance evaluation and modelling systems to extract, manipulate and report relevant loss modelling data of assumed portfolios before and after catastrophic events
- Assist in the structuring, modelling and investor communication for any new investment vehicles sponsored by RenaissanceRe

Education, Skills & Experience:

- A university degree with an emphasis on science, engineering, economics, math, statistical techniques or simulation is essential. An advanced degree in mathematics, physics or similar discipline is preferred
- Experience at a re/insurer, reinsurance broker or a vendor catastrophe modelling firm is advantageous but not required
- Strong computer skills including advanced knowledge of Excel and SQL is required
- Excellent mathematical, statistical, problem-solving and data management skills
- Programming skills in Python, C, C++, Java or similar language preferred
- Ability to work collaboratively within a team environment
- Superior written, verbal and interpersonal communication skills
- Ability to multi-task in a timely, accurate manner and offer responsive feedback in a challenging underwriting setting

This is a fast-paced business environment, demanding a strong work ethic and a results-oriented approach.

Written applications with Curriculum Vitae should be forwarded via e-mail to careers@renre.com or to SVP, Head of Group Human Resources, Renaissance House, 12 Crow Lane, Pembroke HM19.

Closing date for applications: Thursday, May 26, 2016

No agencies please.
RenaissanceRe is an equal opportunity employer.