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Portfolio Analyst

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

Duties and Responsibilities will include:

Portfolio Management:

- Monitoring the company's investment funds, focusing on portfolio optimization, loss estimation and return metrics
- Prepare and review internal and external reporting as well as portfolio and performance analyses, investor and compliance reporting
- Contributing to the overall investment and risk management strategy of the firm
- Contributing to the enhancement of the company's proprietary loss models and pricing models
- Developing relationships with new and existing investors, participating in investor due diligence visits and update calls, contributing to the growth of the overall asset platform

Structuring / Trading:

- Operating third party and proprietary catastrophe risk models to build stochastic models to price complex ILS structures
- Structuring ILS or related securities, including legal documentation review
- Structure and evaluate debt and equity opportunities, considering structuring, economic evaluation, ongoing valuation, compliance and execution
- Assisting traders with relative value (e.g. bonds, ILWs) trading decisions and metrics
- Presenting recommendations to the Investment Committee

Minimum Qualifications, Skills & Experience:

- An undergraduate degree with an emphasis on Mathematics, Finance or Statistics
- Achievement of, or progress towards, an Actuarial Designation (ACAS, FCAS or equivalent)
- Minimum of 2 years relevant reinsurance/ILS industry experience
- Insurance relevant financial markets structuring
- Bond Trading buy side and sell side experience essential
- Proficiency in the interpretation and manipulation of the output of AIR's Touchstone/CLASIC2 /CATRADER and/or RMS Risklink
- Advanced spreadsheet and database application skills (such as Microsoft Excel and Access)
- Working knowledge in regards to various statistical tools (knowledge of Matlab is an advantage)
- Excellent analytical, communication and interpersonal skills
- Strong initiative, ability to prioritize and creativity with respect to problem-solving
- Outstanding work ethic including willingness to work extended hours, including weekends and public holidays when necessary

Interested? Please email jobs@expertise.bm.

All enquiries will be dealt with in strict confidence.

Closing date: July 1, 2016

Nephila