VP Managing Director & Portfolio Manager

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.

Reporting to the SVP, Ventures, the VP Managing Director & Portfolio Manager is responsible for the RenaissanceRe Medici Fund Ltd., and oversees the management of the Insurance-Linked Securities (ILS), portfolio, evaluates and trades CAT bonds as well as private deals, swaps and other investment opportunities, builds relationships with the major broker-dealers and provides RenaissanceRe internal updates on the portfolio and risk management. Furthermore, the role requires internal and external risk reporting on various structures managed by RenaissanceRe Ventures. The successful candidate will lead quantitative research and development of the ILS trading platform while leveraging RenaissanceRe existing capabilities, help formulate new strategies for the Ventures group, support the implementation of new products, and act as a resource for RenaissanceRe proprietary risk models development (REMS) and group level portfolio aggregation.

Responsibilities include:

- Take the lead and responsibility for maintenance, accuracy and driving the future development of the analytical and database systems employed by RenaissanceRe Fund Management according to the need of the underlying portfolios and positions
- Support portfolio management and engage in trading activities
- Support marketing of RenaissanceRe Ventures product offering, participate in investor meetings, attend industry events and keep abreast of market trends
- Oversee extraction, post-processing and reporting of modeling information regarding assumed and ceded portfolios relevant to the activities of the Ventures group using the RenaissanceRe proprietary risk systems (REMS, GPS, Risk Data Warehouse, etc.)
- Create and expand RenaissanceRe proprietary risk evaluation and portfolio aggregation software which requires developing programs in Python in a LINUX/UNIX environment as well as proficiency in SWL, Access, Excel and Tableau
- Investigate, evaluate and make recommendations for current and new catastrophe models
- Conduct analysis and modeling, concluding with recommendations on assumed primary and retro catastrophe excess of loss submissions, capital market transactions and non-catastrophe risks

- Review, process and make recommendations on secondary market offers in a timely and responsive manner
- Actively support the Global Risk Capital Management Group

Education, Skills & Experience:

- A master's degree with emphasis on economics, applied mathematics, probabilities, statistics, and/or simulation techniques desirable
- Minimum of 10 years' of experience in the reinsurance industry with a background in catastrophe models, deal analysis, risk management, quantitative research and portfolio construction/optimization
- Thorough understanding of insurance, reinsurance and capital market conditions, products and trends; excellent understanding of the ILS market as well as established relationships with major broker-dealers; strong knowledge of the different catastrophe models; excellent knowledge of probability and statistics; ability to develop pricing models for new exotic lines of business
- Strong computer skills and knowledge of database systems; Expert user of Excel, SQL and Tableau as well as the ability to evolve in both Windows and UNIX/LINUX operating systems; Python programming at an advanced level in a team with several developers and using version controls
- Strong interpersonal skills with the ability to communicate professionally with underwriters, clients and outside vendors
- Ability to evolve in a multi-cultural environment and a strong interest in communicating complex ideas in a plausible and compact way to senior management

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 Human Resources, Renaissance House, 12 Crow Lane, Pembroke HM19.

Closing date for applications: Thursday, October 20, 2016

No agencies please.
RenaissanceRe is an equal opportunity employer.