

Vice President, Head of Portfolio Analytics

Our client, Aeolus Capital Management Ltd., manages capital on behalf of investors seeking the risk/reward and diversification benefits available from investing in the property catastrophe reinsurance and retrocession market. It serves as the insurance manager to its subsidiary, Aeolus Re Ltd., a Class 3 provider of collateralized property catastrophe protection to insurers and reinsurers and a registered segregated accounts company. As used herein, the "Company" refers to both entities and their affiliates. We invite applications for the following position:

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The successful applicant must have experience in modeling detailed and aggregate exposure databases in regards to natural catastrophes. They will work within a team of experienced reinsurance underwriters and modelers specialized in assuming and ceding, on a worldwide basis, natural catastrophe exposures. The successful applicant, working under the direction of the Co-Heads of Portfolio Management, will have the following key responsibilities, but are not limited to:

Duties to Include:

- Leading the analysis of detailed exposure databases provided by the Company's cedants
- Development and maintenance of tools that translate detailed exposure databases in multiple formats to a format directly usable by the Company's modeling software
- Assessing and running analysis on existing property detailed catastrophe software such as AIR, RMS or EQE and present modeling and pricing results
- Developing and maintaining software and analysis to support the Company in its assessment of its catastrophe risk position, the resulting pricing of the related catastrophe contracts, on a stand-alone basis, as well as determining the marginal impact at a portfolio level
- Work with the Co-Heads of Portfolio Management on actuarial projects such as loss reserving, experience rating and portfolio optimization
- Developing and maintaining the Company's internal catastrophe models as well as integrating and expanding its use in the day-to-day underwriting and operational workflows
- Work directly with brokers and cedants on catastrophe modeling or reinsurance contract issues
- Management of a team of catastrophe modeling analysts and the analytical software / hardware infrastructure
- Manage production of weekly, monthly and other periodic reports including portfolio fair value calculations and various investor reports
- Work with other departments such as finance, operations and investor relations to provide data and information necessary to support the respective functions
- Assist with other data management, software development, reserving, analytics or modeling projects as needed

Minimum Qualifications, Skills & Experience:

- A university degree in mathematics or engineering. Post graduate degree in mathematics or engineering is preferred
- An internationally recognized actuarial designation, or significant progress made in attaining such a designation
- Strong preference for insurance accreditations such as ARe, CPCU and ARM
- Minimum of 7 years' experience in a similar position
- Minimum of 10 years' risk analysis and modeling experience
- Minimum of 10 years' experience with Microsoft Excel, VBA, SQL and SQL server, including complex query scripting, development of stored procedures and functions, database architecture and design
- Expert level experience in the use of multiple detailed vendor models such as AIR Touchstone/CLASIC2/CATRADER, RMS RiskLink DLM or EQECAT
- Extensive knowledge of AIR and/or RMS exposure databases and experience in development of conversion tools
- Proficient in managing large datasets, databases and analysis engine clusters
- Advanced experience in simulation processes such as Monte Carlo and Latin Hypercube
- Detailed knowledge of underlying science, engineering, statistical approach and financial calculations in catastrophe models
- Experience and skill in negotiating reinsurance terms with cedants and brokers
- Ability to draft and negotiate policy terms and conditions with specific emphasis on occurrence policy language
- Prior experience in managing the property line of business, including retro
- Strong interpersonal and communication skills and the ability to organize and prioritize a demanding workload, while working collaboratively within a team environment

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Interested? Please email jobs@expertise.bm.

All enquiries will be dealt with in strict confidence.

Closing date: August 31, 2017

