

SENIOR INVESTMENT OFFICER

Looking for a challenge? Want to be part of a growing asset intensive reinsurer based in Bermuda? We are looking for a dynamic individual to support the Chief Investment Officer in managing the Group's Investment Portfolio.

RESPONSIBILITIES

- Assist CIO in management of investment portfolios for life insurance companies;
- Development, execution and management of derivative strategies for life insurance company investment portfolios;
- Modelling of investment and derivative strategies for potential acquisitions;
- Assist CIO in risk analysis of investment portfolios;
- Management of liquidity of investment portfolios and margin collateral accounts;
- Assist CIO with preparation of Board and Executive Committee reporting and development of processes to provide reporting.

EXPERIENCE REQUIRED

- CFA charter holder or Qualified Actuary
- University degree in finance or accounting with a focus on quantitative analysis;
- Minimum of 5 years working with investment portfolios in life insurance companies;
- Deep working knowledge of derivative strategies for life insurance companies;
- Deep working knowledge of fixed income strategies for life insurance companies including ALM;
- Deep working knowledge of IFRS and Solvency II requirements for life insurance companies including impact of capital models on investment allocation;
- Experience in risk management of investment portfolios for life insurance companies;
- Significant experience in modelling investment portfolios strategies;
- Proficient in Microsoft Office Suite of applications (particularly Excel), Bloomberg, Blackrock Aladdin and risk modelling software (e.g. MATLAB);
- Previous relationships with asset managers who are involved in the life insurance industry;
- Ability to work with Senior Management across a number of disciplines;
- Proven ability to work under pressure and meet tight deadlines.

CLOSING DATE:
FEBRUARY 28TH, 2018

EMAIL RESUMÉS TO:
careers@monumentregroup.com

+ 1 441 400 9300
info@monumentregroup.com
www.monumentregroup.com

Monument Re Group
Victoria Place, 1st Floor
31 Victoria Street,
Hamilton, HM10
Bermuda