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Director - Portfolio Analytics

Our client, Markel CATCo Investment Management ("MCIM"), a leading investment manager specializing in providing unique ILS solutions to its client and investor base, requires an experienced Director – Portfolio Analytics. The Director of Portfolio Analytics will be responsible for building and managing analytical systems and related processes for Markel CATCo. This role will require an in depth knowledge of retrocessional reinsurance underwriting, accounting, actuarial, and investor reporting requirements for ILS fund management. The successful applicant will report to the Chief Executive Officer.

Essential Duties and Responsibilities:

- Develop advanced actuarial modelling systems and processes related to portfolio risk analysis
- Support underwriting and actuarial team to effectively analyze catastrophe risk and price retrocessional reinsurance deals
- Support finance team and develop automated processes for monthly NAV accounting and investor reporting requirements
- Work cross-functionally between underwriting, actuarial, finance, investor relations, and compliance departments to provide broad based technical and actuarial support as needed

Qualifications, Education and/or Experience:

- Minimum 5 years' modeling experience and a minimum of 3 years' experience working at an ILS fund
- Expert knowledge of AIR and/ or RMS catastrophe risk models and software
- Experienced in stochastic model development and model blending techniques
- Advanced knowledge of catastrophe risk pricing and analysis related to retrocessional reinsurance deals
- Experienced in NAV accounting for ILS funds
- Must possess advanced programming knowledge, including: Python, SQL, VBA, R
- Must be associate level credentialed actuary (ASA or ACAS); Chartered Financial Analyst (CFA) designation ideal

Interested candidates can submit their resume by logging onto the job search portal page of Markel Corporation's website below, no later than July 17, 2018.

<https://markelcorp.wd5.myworkdayjobs.com/GlobalCareers>

