Expertise

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# Portfolio Analyst

Nephila Holdings Ltd. & Subsidiaries is a leading investment manager dedicated to catastrophe re/insurance and weather-linked risk. The Company is seeking a highly motivated individual to join an experienced team in a fast paced environment. The successful candidate will support with origination, modeling and trading in the analysis, research and development of proprietary processes/algorithms, design and risk management of structured reinsurance deals and trading strategies.

**Duties & Responsibilities:**

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
- 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

Analytics/Research/Development:

- Research and develop proprietary processes/mechanics to improve the overall performance of the portfolios (loss models, pricing models, portfolio construction algorithms, etc.)
- Collaborate on ad-hoc research projects that require complex non-standard analyses
- Help proliferate the firm's advanced analytics capabilities by sharing techniques and know-hows with other analysts.
- Assist the software development team in distilling prototypes into production software

Structure/Trading:

- Operating third party and proprietary catastrophe risk models to build stochastic models to price complex ILS structures
- Assisting traders with relative value (e.g. bonds, ILWs) trading decisions and metrics
- Presenting recommendations to the Investment Committee

**Minimum Qualifications, Skills & Experience:**

- A degree in a highly quantitative field, such as finance, economics, mathematics, a physical science or engineering
- 5 years' of relevant industry experience with a strong understanding of risk management techniques and portfolio construction (ideally with CFA or equivalent certification)
- Significant experience (minimum of 3 years) with software for modeling natural catastrophe risks (AIR or RMS), including a detailed understanding of the models and modeling approach for these risks
- Strong working knowledge of re/insurance business processes for originating, modeling and managing portfolios of natural catastrophe risks
- Proven experience of scoping, analyzing and designing software solutions to improve re-insurance business processes, to achieve demonstrable commercial outcomes
- Advanced analytics skills with proficiency in Python, MS SQL, optimization techniques and algorithms
- Experience working on both Windows and Linux environments, including platform-independent tool languages
- Experience building internal analytic libraries and solving big data driven problems would be advantageous
- Excellent written and verbal communication skills
- Strong initiative, ability to prioritize and creativity with respect to problem-solving

Interested? Please email jobs@expertise.bm.

All enquiries will be dealt with in strict confidence.

Closing date: July 20, 2018

Nephila

Phone:
441-296-0336

Email:
jobs@expertise.bm

Street:
8 Par-la-Ville Road,
Mintflower Place, 2nd Floor,
Hamilton, HM08