



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.

renre.com

Quantitative Analyst

The Quantitative Analyst supports the Ventures team in all aspects of business development and transaction. The position covers the analysis, risk modelling and management of third-party capital structures with the main focus on the catastrophe bond portfolio of the Medici Fund.

Responsibilities include:

- Provide ongoing support of the Oracle Hyperion Planning/Essbase and Financial Management (HFM) applications
- Model and efficiently monitor each investment opportunity in the cat bond market, including the impact of secondary market prices, risk seasonality, resets and cat losses
- Provide investment recommendations on catastrophe bonds based on the modelling and analysis of risks inherent to the transactions including their exposed covered hazard, legal structure or collateral risk; monitor transactions in the primary and secondary market, review portfolio composition and provide recommendations to improve the efficiency of the portfolio
- Analyze, model and fair value collateralized reinsurance contracts
- Maintain and expand databases, extract and build investor reports
- Research, develop and implement improvements to portfolio management systems and catastrophe models used for pricing
- Build and maintain relationships with internal units (underwriting, risk and research) as well as external clients, investors and service providers
- Leverage RenaissanceRe modelling systems to extract, manipulate and report relevant loss modelling data of assumed portfolios before and after catastrophic events
- Research and develop innovative ways to improve the existing systems
- Assist in the structuring, modelling and investor communication for any new investment vehicles sponsored by RenaissanceRe

Education, Skills & Experience:

- An undergraduate degree in a related field
- A university degree with an emphasis on science, engineering, economics, math, statistical techniques or simulation is essential. An advanced degree in mathematics, physics or similar discipline is preferred
- At least 2 years' experience modelling and pricing insurance-linked-securities such as catastrophe bonds
- Excellent understanding of the strengths and weaknesses of catastrophe models required
- Excellent mathematical, statistical, problem-solving and data management skills
- Strong computer skills including advanced knowledge of Excel, VBA, Tableau and SQL is required
- Programming skills in Python, C, C++, Java or similar language
- Ability to work collaboratively within a team environment
- Superior written, verbal and interpersonal communication skills
- Ability to multi-task in a timely, accurate manner and offer responsive feedback in a challenging underwriting setting

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:
Monday, July 1, 2019**

No agencies please.
RenaissanceRe is an equal opportunity employer.