Portfolio Manager

Our client, Nephila Holdings Ltd. & Subsidiaries, is a Bermuda based hedge fund dedicated to reinsurance and weather risk. The company is looking to broaden its portfolio team with a talented individual who is well suited to work in a fast-paced environment.

The successful candidate will exhibit abilities to perform classic portfolio management tasks such as portfolio design, trading and modelling as well as advanced technical skills to enhance the quantitative analytical platform.

Duties and Responsibilities will include:

Portfolio Management:

- Oversee and manage the deployment of capital across different product segments/ strategies (e.g. insurance, reinsurance, ILWs, bonds, etc.)
- Monitor the company's investment funds, focusing on portfolio optimization, and achieving return targets
- Prepare and review internal and external reporting as well as portfolio and performance analyses, investor, and compliance reporting
- Contribute to the overall investment and risk management strategy of the firm
- Develop relationships with new and existing investors, participate in investor due diligence visits and update calls, contributing to the growth of the overall asset platform
- Monitor portfolios during active catastrophe events

Analytics/Research/Development:

- Maintain and enhance the quantitative analytical tools used for portfolio planning, optimization, allocation, and reporting
- Collaborate on ad-hoc research projects that require complex non-standard analyses
- Help grow the firm's advanced analytics capabilities by sharing techniques and know-hows with other analysts
- Assist the software development team in the development and adoption of new tools

Structuring / Trading:

- Operate third party and proprietary catastrophe risk models to build stochastic models to price complex ILS structures
- Assist traders with relative value (e.g. bonds, ILWs) trading and our insurance strategy

Minimum Qualifications, Skills and Experience:

- A bachelor's degree with an emphasis on Mathematics, Finance, Statistics or Computer Science
- 5+ years of professional software development experience in architecting and building financial quantitative platforms
- 5+ years' experience in scientific and OOP languages (python, C#, Matlab, R, scala)
- 5 years relevant reinsurance/ILS industry experience
- Advanced spreadsheet and database application skills (such as Microsoft Excel and SQL)
- Advanced knowledge of insurance capital modeling in MetaRisk or Remetrica
- Advanced knowledge of full stack tools (Excel addins and COM, cloud services, UI, ServiceStack)
- Experience using GIT, VSTS or JIRA, Azure
- Excellent analytical, communication and interpersonal skills
- Strong initiative, ability to prioritize and creativity with respect to problem-solving
- Outstanding work ethic including willingness to work extended hours, including weekends and public holidays when necessary

Interested? Please email jobs@expertisegroup.com.

All enquiries will be dealt with in strict confidence.

Closing date: June 11, 2021

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