

# ALPHACAT

An  company

## **Vice President, Head of Portfolio Analytics**

AlphaCat Managers Ltd. is an investment advisor, managing capital for AIG and third parties in insurance linked securities and other investments in the property catastrophe space. The Vice President, Head of Portfolio Analytics is responsible for assisting in reviewing potential reinsurance and ILS investment opportunities, analyzing existing fund holdings, and compiling internal and external portfolio reports.

### **Responsibilities will include, but are not limited to:**

- Coordinating catastrophe risk modeling of individual reinsurance and ILS transactions with Validus Research personnel
- Maintaining risk profile details of portfolio transactions within Validus internal database
- Managing development of software tools to analyze potential investments and portfolio holdings
- Prepare portfolio reports to respond to investor requests and assist in marketing
- Completion of bespoke analyses of investment portfolios or the reinsurance market
- Other duties as required

### **The successful candidate will meet the following requirements:**

- Post-graduate degree in Finance or related subject from accredited university preferred, bachelor's degree required.
- Minimum 7 years of experience using commercially available catastrophe models to analyze risk transactions including catastrophe bonds
- Knowledge of reinsurance and ILS market and familiarity with common transaction terms
- Programing experience in technical computing languages such as SQL, VBA, R, Matlab or similar
- Knowledge of collateralized reinsurance and ILS market required
- Proficiency with Microsoft Office suite of applications
- Excellent verbal and written communication skills i.e. a thorough command of the English language including excellent spelling, grammar, and punctuation.
- The ability to deal effectively and courteously with clients and colleagues, and to exercise discretion and confidentiality in all matters.
- Must be able to work outside of normal office hours including evenings, weekends, and public holidays if necessary

If your experience and ambition match the above criteria, please send your resume, and cover letter highlighting your experience as relevant to the role to: [hrbermuda@validusre.bm](mailto:hrbermuda@validusre.bm)

**All applications must be received by close of business on April 11, 2022**

For additional information on AlphaCat Managers Ltd., please visit our website: [www.validusre.com](http://www.validusre.com)