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Co-Head of Portfolio and Analytics

The successful candidate will be responsible for managing the portfolio team, including the oversight of portfolio management, portfolio analytics, investment strategy implementation and R&D activities.

Key Responsibilities:

- Oversight of risk modeling and monitoring of individual instruments and portfolios
- Monitoring of investment strategy to assure mandate adherence of investment portfolios
- Guide the software development and investment teams in the development of natural hazard models and portfolio management tools
- Research financial, scientific and engineering issues relevant to catastrophe risk
- Operation of third-party vendor and proprietary financial and natural hazard models
- Software development including creation and refinement of programming tools for valuation, trading, and hedging
- Operation of simulation models and manipulation and analysis of large data arrays
- Structuring, underwriting and trading of reinsurance contracts, risk-linked securities, and weather derivatives
- Design of tailored investment strategies and maintenance of current portfolios
- Managing the work of analysts, programmers, underwriters, and portfolio managers
- Represent the company in meeting with investors, clients, brokers and vendors

Minimum Qualifications, Skills & Experience:

- Minimum 8 years of directly relevant experience in modeling of natural hazards and financial markets, ideally with significant work experience involving insurance risk securitization
- Advanced degree in Engineering, with specific reference to natural hazard sciences
- Advanced degree in Finance, with specific reference to securities and derivatives is required
- Experience in ILS structuring and ILS portfolio management
- Proven track record of innovation in the field of insurance linked securities
- Programming experience in MATLAB, SQL and statistical packages
- Must have detailed knowledge of commercial catastrophe modeling software
- Considerable initiative, ability to prioritize, and creativity with respect to problem-solving
- Flexibility and versatility critical

Due to the nature of the company's business, the working of overtime at certain times including some public holidays may be required. Business travel will also likely be required from time to time.

Interested? Please email jobs@expertise.bm

All enquires will be dealt with in strict confidence.

Closing date: September 19, 2011

