SOMPO INTERNATIONAL

Sompo International is the trade name for the global specialty property and casualty insurance and reinsurance operations of Sompo Holdings, Inc. ("Sompo"), established in March 2017 as the result of Sompo's acquisition of Endurance Specialty Holdings Ltd.

Sompo is a financial services holding company organized under the laws of Japan whose shares are listed and posted for trading on the Tokyo Stock Exchange. Sompo, through various operating subsidiaries, is one of the top three insurers in Japan and is engaged in the provision of insurance services as well as other related services through its global network of businesses operating in 32 countries around the world.

Sompo International is the international operation of Sompo and, through its operating subsidiaries, writes agriculture, casualty and other specialty, professional lines, property, marine/energy and aviation lines of insurance and catastrophe, property, casualty, professional lines and specialty lines of reinsurance.

As a leading global provider of insurance and reinsurance, we recognize that our success is derived directly from those whose contributions matter most: our people. Sompo International's headquarters is in Bermuda and we currently have offices in the United States, the United Kingdom, Continental Europe, and Asia. A shared commitment to integrity, accountability, collaboration and agility define our culture, and we strive to create exceptional value for our clients and shareholders and maintain Sompo International as a desirable place to work.

Sompo Global Weather (SGW) is seeking to hire a **VP, Portfolio Manage**r focused on structuring and analytics to join its New York pricing and portfolio management desk which supports its global weather origination effort. SGW operates a fast-growing global business through a collegial, small-team environment within a major global insurance company with offices and clients around the world. The position would report to our head of portfolio management and is based in New York City.

**Responsibilities include:**

- Structuring/Modeling/Pricing both standard and highly-structured weather and commodity-linked weather quanto transactions
- Building in-house pricing and risk evaluation models
- Managing SGW's existing risk portfolio
- Providing support for origination as well as middle and back office operations

**Desired Skills & Experience**

- The ideal candidate should have a minimum of 3 to 5 years direct Quantitative experience in commodities for an energy company, bank, trading firm or merchant, where the focus would have been on modeling, pricing, hedging and risk management.
- Deep experience in building pricing models and evaluating risk of structured deals.

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- MS Degree or equivalent in numerate/technical subject such as Mathematics, Statistics, Physics, Computer Science, Engineering or Finance; PhD is a plus.
- Ability to communicate and function in a small but dynamic environment.
- Demonstrable knowledge and understanding of commodities (power, natural gas, oil, agriculture) market/products.; Experience in power market transaction including tolling, full requirement load following, hydro, solar, wind etc. is a plus.
- Strong mathematical foundations and familiarity with statistical techniques.
- Demonstrable programming skills, preferably in Matlab; .NET/C# is a plus.
- Strong expertise in Excel.
- Past experience with weather derivatives a plus.
- Quicker learner and strongly motivated person.

Sompo International offers a competitive compensation and benefits package commensurate with experience. For consideration; please e-mail your resume along with salary history/requirements to: sbrescia@sompo-intl.com

**Sompo International is an equal opportunity employer committed to a diverse workforce. M/F/D/V**

Visit our website at www.sompo-intl.com