Catastrophe Modelling Intern

Sompo International Holdings Ltd. (Sompo International) is a specialty provider of property and casualty insurance and reinsurance, established in March 2017 as the result of the acquisition of Endurance Specialty Holdings Ltd. by Sompo Holdings Ltd. (Sompo).

Sompo's core business encompasses one of the largest property and casualty insurance groups in the Japanese domestic market. In addition, Sompo 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 and a wholly owned subsidiary of Sompo, which trades on the Tokyo Stock Exchange. Through our operating subsidiaries, Sompo International underwrites agriculture, professional lines, property, marine and energy, and casualty and other specialty lines of insurance and catastrophe, property, casualty, professional lines, weather risk and specialty lines of reinsurance.

As a leading global provider of insurance and reinsurance, we recognize that our success is derived directly from those who 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. At Sompo International, a shared commitment to integrity, teamwork, agility, execution, and excellence 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.

The **Catastrophe Modelling Intern** will provide analytical support to the Europe Property Catastrophe team and will report into the Head of Europe Modelling. The period of this internship will be from 1st July to the 31st December 2021. The start date is negotiable, within reason.

Responsibilities will include:

- Support the reinsurance team with catastrophe peril analytics through preparation of data and analysis through third-party vendor and proprietary natural hazard models and pricing tools
- Collaborate closely with the catastrophe modelling, underwriting and actuarial teams
- Support the team on other ad hoc projects as needed, such as:
    - ➤ research into scientific and engineering issues relevant to catastrophe risk
    - ➤ the evaluation of catastrophe models, including model sensitivity testing and the determination of model calibration parameters
    - ➤ projects to request and refine our catastrophe tools and modelling procedures

Desired Qualifications, Skills and Experiences:

- University degree in Climatology, Computer Science, Engineering, Geology, Mathematics, Statistics or related field.
- Experience within the insurance and reinsurance industry an advantage.
- A high degree of computer literacy required, preferably with knowledge of a scripting language such as R, Python or SQL.
- Strong communication, analytic and presentation skills.
- Strong time management skills, with the ability to produce results in an efficient and timely fashion, manage increased workflow during busy periods and additional ad hoc requests.
- Considerable initiative, ability to prioritize tasks and creativity with respect to problem solving.

The successful candidate will acquire broad knowledge of the reinsurance industry, with a particular focus on the data and models that support the understanding and pricing of natural catastrophe risks.

Sompo International offers a competitive compensation and benefits package commensurate with experience.

Sompo International is an equal opportunity employer committed to a diverse workforce. *Visit our website at www.sompo-intl.com*