

Manager, Risk Analytics & Reporting
Toronto, Ontario

Brookfield Annuity Company is a life insurance company with a primary focus on the pension risk transfer market in which buy-out and buy-in group annuity policies are sold to defined benefit pension plans in Canada. The company was licensed by OSFI in late 2016. With annual Canadian pension risk transfer volumes being \$4B to \$5B and growing, new members of the Brookfield Annuity team will have the opportunity to be part of this exciting company and market.

For more information, visit our website at www.brookfieldannuity.com.

Brookfield Annuity is wholly owned by **Brookfield Asset Management Inc** (“Brookfield”). Brookfield is a global alternative asset manager with over \$600B in assets under management. The company has a 125-year heritage of owning and operating assets with a focus on property, renewable energy, infrastructure and private equity. Brookfield offers a range of public and private investment products and services and is co-listed on the New York (NYSE: BAM), Toronto (TSX: BAM.A) and Euronext (Euronext: BAMA) stock exchanges.

Brookfield Annuity is hiring a **Manager, Risk Analytics & Reporting**. As a regulated life insurance company, the sound assessment and management of risks is a critical objective for Brookfield Annuity. This role will report to the Chief Risk Officer and will have exposure to, and oversight of, all financial risk-taking activities undertaken by the Company. Given our team-based approach, there is opportunity to interact with other functions and departments, as well as risk colleagues in Brookfield’s affiliate insurance operating companies.

Responsibilities

- Risk reporting
 - Assess and monitor the Company’s risk profile relative to its established risk appetite tolerance levels for credit, market and insurance risks
 - Participate in the configuration, testing and implementation of a third-party’s asset-liability management (ALM) and investment risk reporting software solution for both Brookfield Annuity and the broader Brookfield insurance platform
 - Prepare monthly reports of investment portfolio compliance with the Company’s exposure limits and adherence to credit quality constraints, and assist with preparation of board materials
- Capital adequacy
 - Assess the market and credit risk component capital requirements under OSFI’s Life Insurance Capital Adequacy Test (“LICAT”) on a quarterly basis
 - Assess collateral adequacy and monitor counterparty exposure under the Company’s reinsurance arrangements
- Stress testing
 - Develop and maintain an inventory of scenario-based and single factor stress tests to be undertaken at a regular frequency

- Model risk management
 - Maintain the Company's model risk management initiative by providing an independent assessment and review of the material models that have been approved for use at the Company, working with model owners to rationalize or close any gaps or deficiencies
- Risk assessment of new initiatives
 - Working with first-line colleagues, facilitate and provide guidance in assessing the risk of new products contemplated by the Company, as well as other ad hoc projects in support of business initiatives as required by the CRO

Required Skills and Experience

- University degree in Economics, Mathematics, Quantitative Finance or a related field
- Three to five years of direct financial services-related experience
- Demonstrated conceptual, quantitative and financial modeling skills
- Strong verbal and written communication skills
- Strong organizational skills and demonstrated attention to detail
- Ability to manage and balance competing interests of multiple stakeholders
- Ability to work on numerous tasks effectively and efficiently, managing priorities
- The following would be considered assets:
 - Familiarity with risk-based capital requirements (LICAT, Solvency II or Basel frameworks)
 - Facility in a programming language (Python or R) and experience with one or some of the following: MS Access, SQL Server, Tableau, Aladdin

Please email your application to info@brookfieldannuity.com. Please include your resume and any covering comments you wish to provide.

We require applicants to undergo a background verification process prior to commencing employment with Brookfield Annuity. Employment is contingent on the satisfactory completion of pre-employment background checks.