

**Senior Manager, Risk Analytics & Reporting**  
**Toronto, Ontario**

**Brookfield Annuity Company** is a life insurance company wholly owned by **Brookfield Asset Management Inc (“Brookfield”)** 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 and is about to embark on its fourth year of active operations. 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.

Brookfield is a global alternative asset manager with over \$500B 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.

For more information, visit our website at [www.brookfieldannuity.com](http://www.brookfieldannuity.com).

Brookfield Annuity is hiring a **Senior 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 newly created 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, including actuarial, investments, finance, operations and compliance.

**Responsibilities**

- Risk reporting
  - Establish and maintain a comprehensive exposure measurement and reporting capability of the Company’s invested assets, derivatives and other counterparty exposures
  - Assess and monitor the Company’s risk profile relative to its established risk appetite tolerance levels for credit, market and insurance risks
  - 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 the collateral adequacy and LICAT capital credit under the Company’s reinsurance security agreements
- Stress testing and ALM oversight
  - Develop and implement an inventory of scenario-based and single factor stress tests to be undertaken on a quarterly basis
  - Participate in the build-out of ALM oversight and reporting capability, commensurate with the increasing scale and complexity of the Company’s balance sheet
- Model risk management

- Advance the Company's model risk management initiative by providing an independent assessment and review of the material models approved for use at the Company
- Risk assessment of new initiatives
  - Participate in and support the risk assessment 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, Finance, Mathematics, Quantitative Finance or related field
- Minimum of five years of financial services-related experience; direct life insurance or banking experience is preferred
- Demonstrated conceptual, quantitative and financial modeling skills
- Strong verbal and written communication skills
- Proven ability to acquire new skills and industry knowledge, see the big picture and assume accountability for deliverables in a dynamic environment
- Self-motivated and proactive, with respect to both managing workload and professional development
- Demonstrated ability to foster strong relationships with colleagues and external contacts in various professional capacities
- The following would be considered assets:
  - Familiarity with risk-based capital requirements (LICAT, Solvency II or Basel frameworks)
  - Facility in a programming language (Python, R, VBA) and experience with databases (Access)
  - Proficiency with Bloomberg

Please email your resume and cover letter for consideration to [info@brookfieldannuity.com](mailto:info@brookfieldannuity.com).

*All applicants must be legally eligible to work in Canada on a permanent basis. 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.*