

Actuarial Risk Modeling - Director

Athene, a leading and rapidly growing long term insurer offering reinsurance on fixed-rate annuity contracts, seeks a dynamic and proactive individual to join their actuarial team focusing on risk modeling and reporting.

Responsibilities

- Lead the development and maintenance of quantifying and communicating the actuarial risks of the liability portfolio as part of the overall risk framework for the company;
- Lead the production of the statutory financials for the company;
- Work with asset and risk management team members to build out the ALM function and processes;
- Co-develop, implement, and maintain the regulatory capital models as a liability lead, working with key stakeholders;
- Complete the monthly risk metric reporting of the liability portfolio;
- Implement and maintain multiple scenario and sensitivity analysis to demonstrate the liability risk profile;
- Work with other risk team members to enhance the asset projection capabilities within the ALM models;
- Develop liquidity reports by cedents;
- Assist with cash flow testing modeling to test reserve adequacy;
- Support the build-out and on-going validation of the asset cash flows from the asset manager into the asset/liability models;
- Provide support to modeling of acquisitions/new business opportunities; and
- Implement and document necessary controls to ensure results are accurate.

Credentials and Experience

- Bachelors degree in mathematics, actuarial science, or related field;
- Fellow of the Society of Actuaries (FSA), or equivalent qualification of other Actuarial professional organization;
- 8+ years' experience working in the life insurance industry, with majority of experience working in the risk management for annuities or ALM;
- Experience with U.S. statutory reserving guidelines for annuities;
- Proficient in actuarial projection and valuation software, preferably in ALFA;
- Ability to set and manage priorities in a changing work environment is essential;
- Ability to effectively participate in, and help foster, a team based work environment; and
- Excellent oral and written English language skills.

Interested applicants should email their resumes, including cover letter to HRBDA@athene.bm (REF: ACTUARIAL-DRM) no later than October 2, 2017. No telephone enquiries please.