

## **Actuary – Risk Modeling**

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 ALM and reporting.

### **Responsibilities**

- Lead the quarterly production of cash flow testing, Bermuda Economic Balance Sheet (EBS), and Embedded Value modeling;
- Support the Approved Actuary and the finance team on the annual regulatory filing;
- 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;
- Work with asset and risk management team members to build out the ALM function and processes;
- Assist in the development, implementation, and maintenance the regulatory capital models, working with key stakeholders;
- Assist with quarterly financial reporting on a GAAP and US Statutory basis;
- 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
- Mentor and lead direct reports on the Risk Modeling team;
- Design, implement, and document necessary controls to ensure results are accurate.

### **Credentials and Experience**

- Bachelors degree in mathematics, actuarial science, or related field;
- Associate of the Society of Actuaries (ASA), Fellow of the Society of Actuaries (FSA) preferred;
- 6+ years' experience working in the life (re)insurance industry;
- Experience with reserving guidelines for life and annuity products, as well as modeling assets and liabilities;
- Experience with cash flow testing and/or Embedded Value;
- Proficient in actuarial projection and valuation software, preferably in ALFA;
- Ability to set and manage priorities in a changing work environment is essential;
- Excellent oral and written English language skills.

Interested applicants should email their resumes, including cover letter to [HRBDA@athene.bm](mailto:HRBDA@athene.bm) (REF: ACTUARIAL-RM) no later than May 23, 2019. No telephone enquiries please.