

COMPANY NAME:

Prudential

JOB TITLE:

Director, Pension Risk Transfer

DESCRIPTION/RESPONSIBILITIES:

- Design, build and run fully-integrated stochastic models for use in pricing PRT deals, for risk analysis, and for capital determination
- Adapt existing models for product innovations and customized solutions
- Develop expertise in the current asset portfolios, portfolio constraints and investment strategy
- Work closely with other members of the Pension & Structured Solutions business team, the ALM organization including portfolio managers, finance and reporting areas
- Work closely with members of the Asset-Liability Management (ALM) Modeling & Analytics team
- Stay up-to-date on insurance and investment industry developments with respect to new PRT products, regulation, accounting and quantitative techniques

REQUIRED SKILLS:

- Degree in mathematics, finance or other quantitative field
- Chartered Financial Analyst (CFA) or Fellow of the Society of Actuaries (FSA, with Investment Track) is strongly preferred
- Other risk/investment professional designations such as Chartered Enterprise Risk Analyst (CERA), Professional Risk Manager (PRM) or Financial Risk Manager (FRM) desired
- At least 5 years of strong asset/investment/risk modeling experience
- Experience in developing stochastic asset-liability models a plus
- Experience in building economic scenario generators a plus
- Familiarity with capital market data portals such as Bloomberg and POINT a plus
- Extensive Programming experience (C++, Delphi, Pascal, etc) is strongly desired; however strong programming experience using Excel VBA is a must
- Deep understanding of capital markets including derivatives, fixed income and equity instruments
- Deep understanding of financial statements and accounting principles
- Familiarity with insurance liabilities including pensions, annuities and life products
- Highly motivated and able to thrive in a fast-paced, results-oriented environment with high quality standards
- Demonstrated track record of achievement
- Capable of learning quickly and working well in a strong team environment

Other critical skills desired:

- Attention to detail
- Project management

To apply for this position, copy/paste the following URL into your browser:

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