

COMPANY NAME:

Prudential

JOB TITLE:

Director, Quantitative Risk Modeling

DESCRIPTION/RESPONSIBILITIES:

Prudential International Insurance (PII) operates life insurance companies in nine countries worldwide. PII continues to be one of Prudential's fastest growing and most profitable business groups, with 2009 AOI of \$1.8B and GAAP reserves in excess of \$75B.

The incumbent will be a member of PII's Business Risks & Control Unit. He/she will be the subject matter expert on quantitative issues related to financial risks (including insurance risk). Key responsibilities include providing subject matter expertise/thought leadership on quantitative techniques and risk mitigation applied in financial risks, including staying current with industry developments, assuring that appropriate technical standards are developed and documented for the assumptions/methods used and training. The ideal candidate should also demonstrate the willingness to work in qualitative aspects of risk management such as Risk & Control Self Assessments (RCSA) and the implementation of risk culture. An advantage is a working knowledge of Solvency II, Economic Capital, Enterprise Risk Management, and/or Governance Risk and Compliance (GRC).

REQUIRED SKILLS:

- * Bachelors degree or higher in Mathematics, Actuarial Sciences, Physics or Engineering preferred.
- * Must have at least 3 years of broad risk management experience with relevant experience in financial risks.
- * Must have at least 5 years experience in the life insurance industry.
- * Leadership experience and the proven ability to interact with all levels of the organization and in an international setting are key.
- * Willingness to travel internationally is required.
- * Ability to pick up new concepts and creativity are required.

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