COMPANY NAME:
Prudential

JOB TITLE:
Manager - Pension Risk Transfer (PRT) Pricing

DESCRIPTION/RESPONSIBILITIES:

- Assume ownership of 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
- 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
- Progress towards related professional designations such as Chartered Financial Analyst (CFA) or Associate of the Society of Actuaries , Chartered Enterprise Risk Analyst (CERA), Professional Risk Manager (PRM) or Financial Risk Manager (FRM) would be a plus
- At least 3 years of strong asset/investment/risk modeling experience
- Familiarity with stochastic asset-liability models a plus
- Familiarity with economic scenario generators a plus
- Familiarity with capital market data portals such as Bloomberg and POINT a plus
- Extensive Programming experience (VBA, C++, Delphi, Pascal, etc) is strongly desired
- Basic understanding of capital markets including derivatives, fixed income and equity instruments
- Basic 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:

http://ars2.equest.com/?response_id=e4fca7d367e8b80468738973106c059b