

COMPANY NAME:

Prudential

JOB TITLE:

Sr Actuarial Associate

DESCRIPTION/RESPONSIBILITIES:

The individual will be part of the Individual Annuity Hedging team in the Actuarial unit of Prudential Annuities, which is responsible for the testing, development and maintenance of in-house hedging models. Our in-house hedging models include liability, asset pricing, scenario generator and simulation modeling. In addition, we are responsible for providing the analysis to support the modeling of the hedging strategy for the valuation group for cash flow testing, RBC C3 Phase2, and planning. The unit plays an important role in the product modeling development process for variable annuities by providing testing results, model development analysis for new variable annuity capital market guarantees under consideration.

This position will serve in IA Hedge team's model test sub-group, which is responsible for directing and testing updates to the valuation system for enhancements and the addition of new products. This position will also be required to aid in the development of models to evaluate and price new VA guarantees, to build and test scenario generators, and to assist any other quantitative and model work regarding the hedge group's activities.

REQUIRED SKILLS:

- Actuarial exams through course C desired
- Strong model building using Access and Excel (VBA)
- Strong quantitative and analytical skills
- Strong project management skills
- Prior experience with TAS, MoSes, MG-ALFA or similar actuarial modeling software is a plus
- Prior variable annuity and/or hedging experience is a plus
- Must be able to work equally well independently and in a team environment
- Creative problem solver and great learning ability to develop in-depth knowledge of product designs and benefit features

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

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