

COMPANY NAME:

Prudential

JOB TITLE:

VP, Capital Markets Hedging

DESCRIPTION/RESPONSIBILITIES:

The individual will be the head of the Capital Markets team within the Hedging function for Prudential Financial. This team is responsible for the day to day execution of Prudential's variable annuity hedging programs. This involves analysis of key asset and liability risk measures and decision making relative to the hedging of these risks. The successful candidate will become part of a dedicated team specifically responsible for supporting the daily execution of our living benefit hedge programs, including oversight of daily trading decisions, P&L, attribution and reporting. As part of this role, this position will be the Chair of the Hedge Strategy Management Committee. In addition, this position will have oversight of affiliate reinsurance, market research and technical analysis.

The candidate will work report directly to the Managing Director, Capital Markets Hedging, while overseeing a team whose responsibilities include producing and analyzing risk reports, communicating hedge results, and researching capital markets and annuity trends. As part of the Hedging team, the candidate will participate in ad-hoc projects focused on risk management within the Annuities business and in the creation of internal and external presentations focused on the variable annuity hedge program.

REQUIRED SKILLS:

- Knowledge of capital market instruments (options, swaps, futures, etc.)
- Trading desk experience preferred
- Variable annuity and/or hedging experience preferred
- Strong quantitative and analytical skills
- Creative problem solver
- Strong communication and presentation skills
- Prior experience with financial modeling software is strongly desired
- Must be able to work equally well independently and in a team environment

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

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