

JEANNE RUSSO

Sr. Trader & Risk Manager

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Current Responsibility

Jeanne Russo is a senior trader and risk manager in the Capital Markets Group within Milliman Financial Risk Management Practice (FRM). In this role, she manages several hedging programs for U.S. and international clients, executing derivative transactions in equity, currency, and interest rate products in global markets. She is also the co-leader of Milliman's LIBOR transition research project and contributor to the Milliman Derivatives Survey, a global survey of insurance company usage of derivatives for risk management. Milliman's FRM practice provides investment advisory, hedging, and consulting services for interest rate, equity, foreign exchange, and other market risks for insurance companies, pensions, endowments, and funds for \$141 billion in global assets as of December 2018. The practice provides customized derivatives overlays, dynamic hedging strategies, and proprietary managed risk strategies.

Professional Work Experience

Jeanne has more than 15 years of experience in the capital markets. Prior to joining Milliman, Jeanne was a derivatives portfolio manager and trader at UBS Asset Management where she was responsible for the design, construction, and implementation of Liability Driven Investments (LDI) strategies across fixed income and equity portfolios.

Prior to UBS Asset Management, Jeanne worked in a variety of investment roles including portfolio and asset/liability management and market risk oversight on portfolios in excess of \$700B at both Freddie Mac and Fannie Mae.

Education

- MBA, Finance, University of Maryland Robert H. Smith School of Business
- MS, Finance, University of Maryland Robert H. Smith School of Business
- BA, Finance & Neuroscience, Vanderbilt University