

SEARCH PROFILE

Senior Quantitative Risk Analyst

The Company

Our client, TransCanada, is a leader in the responsible development and reliable operations of North American energy infrastructure. TransCanada's network of approximately 41,000 kilometers of pipeline transports the majority of Western Canada's natural gas production to key Canadian and U.S. markets. A growing independent power producer, TransCanada owns, or has interests in, approximately 7,700 megawatts of power generation in Canada and the United States.

Founded in 1951 and headquartered in Calgary, Alberta, they have 2,400 employees. TransCanada common shares trade under the symbol TRP on the Toronto and New York Stock exchanges.

Further information regarding TransCanada may be obtained from the company's website at: www.transcanada.com

The Position

Based in Calgary, and reporting to the Director, Risk Management, the Senior Quantitative Risk Analyst will be a key member of the Risk Management Team. The successful candidate will provide risk analysis in support of TransCanada's pipeline, power, gas storage and other businesses. The individual will be responsible for the development and maintenance of various risk models including Value-at-Risk (VaR), Earnings-at-Risk (EaR) and Counterparty Value-at-Risk (CVaR).

Specific duties include:

- For existing businesses, develop automated database query models to extract and analyze existing positions, related market data and evaluate portfolio strategies including the assessment of related risk measures including VaR, EaR, and CVaR.
- For development and investment opportunities, develop models to compile and synthesize detailed information to assess market and counterparty related risks and exposures.
- Perform scenario-based analysis on alternative strategies to determine range of potential outcomes with respect to exposures and the impact on various risk measures.
- Assist in the preparation and presentation of the underlying assumptions and overall results to TransCanada management.
- Work closely with other internal stakeholders in order to validate and refine modeling results; identify key risks; analyze and propose alternatives to address these risks.
- Research industry data sources for possible incorporation into decision-making processes.
- Track key market data and maintain databases to support ongoing analytical efforts.
- Maintain and adopt industry best practices.
- Clearly, accurately and concisely communicate results to other team members.

The Individual

TransCanada provides a balance between social responsibility and financial performance, emphasizing spirit, confidence and focus among employees. Their values include social responsibility, passion, integrity, results, innovation and teamwork. They are therefore seeking a likeminded, talented individual with the following qualifications:

- A masters degree in a quantitative or computational field (computer science, math, physics or financial engineering).
- A professional designation (CFA, CA, CMA, CGA) will be considered an asset.
- A thorough understanding of various risk measures (VaR, EaR and CVaR) and the related principles of economic, financial, and counterparty risk analysis, and their application to business situations.
- Minimum of 5 years progressive experience in modeling, monitoring, researching and gathering energy market data, preferably in the power and gas industry.
- Demonstrated ability to work with complex financial models and to apply superior modeling skills in a problem-solving context.

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- Strong business aptitude plus the ability to be innovative and capable of critical analysis and problem solving.
- A general understanding of the pipeline, gas storage and power infrastructure business would be beneficial.
- Ability to handle multiple assignments on a timely basis, with a high degree of accuracy.
- Capability and flexibility to respond to critical deadlines by adjusting work hours to meet deadlines.
- Proven team player with the ability to work effectively in cross-functional teams and to develop and maintain collaborative working relationships.

The Compensation

An excellent compensation package, including annual bonus and long term incentive, is available to the successful candidate.

The Location

Calgary, Alberta

**FOR MORE INFORMATION, PLEASE CALL 261-8080 FOR:
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