

Job Summary

On behalf of a substantial international organization based in Calgary, Alberta, Hire Talent Recruitment is seeking a **Senior Quantitative Analyst**. The Senior Quantitative Analyst plays a key role in building models for valuing and risking energy and power structured products, derivatives and portfolio components for the Commodity Risk Management team. This role will primarily focus on developing, maintaining and supporting quantitative analytical tools to provide information and recommendations for the Risk Management and Trading teams.

The organization seeks a competitive, results oriented individual, who can effectively operate in a team based environment. The successful candidate must possess strong analytical skills including but not limited to statistics, theoretical asset pricing and computer programming, and also have the ability to thrive in a high pressure and rapidly changing work place.

Responsibilities

The successful candidate will report to the manager of Quantitative Risk Analytics. The candidate will be responsible for providing models and analysis to internal clients, particularly to other members of the Commodity Risk Management group. This position will appeal to individuals who are comfortable with detailed analytic work, have strong quantitative and modeling skills, thrive in a fast-paced team environment, and are interested in contributing to achieving business results in a rapidly changing and challenging area of the energy business.

Specific accountabilities would include, but are not limited to:

- Develop, maintain and support statistically based analytical tools, including models for evaluating price processes, products with embedded optionality, and other financial & physical deals. Tools must be accurate, reliable, timely and flexible.
- Evaluate market risks contained in the products being modeled, with a focus on structured products.
- Provide analytical support to Commodity Risk Management staff performing middle office duties, such as VaR analysis.
- Independently value Front Office structured product deals.
- Give guidance to analysts in the group.

Qualifications

- A quantitative university degree, preferably an M.Sc. in statistics or finance, an M.A. in economics or an M.Math with financial courses.
- A well-rounded set of knowledge in finance, economics, statistics and mathematics is best suited for this role.
- Demonstrated mathematical and computer skills for modeling is essential, along with an understanding of deal pricing and risk analysis as it pertains to power and natural gas markets. Preferred programming experience would include Visual Studios .NET, Matlab, VB, and SQL.
- The successful candidate must have a strong understanding of asset and market price dynamics, coupled with proven analytical skills. In addition, the successful candidate must have the ability to effectively summarize and communicate results, both verbally and in writing, to a wide range of audiences.
- The ability to develop risk management solutions that are business based rather than academic based.

- Exposure to and understanding of power markets and products, such as physical & financial swaps, indexed and fixed priced products, financial options & derivatives, and ancillary service products, would be a definite asset.
- The ability to work independently on a variety of simultaneous projects is required.
- At least 3-5 years working the power markets and/or risk analysis is desired.

Interested candidates please submit resumes to: resumes@hiretalent.ca