



Rockwood Energy Search LLC

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Front-Office Senior Quantitative Analyst

Recruiting Summary-Job 1747ws

Client Background:

The client is a major unregulated player in the northeast power and natural gas markets. It has ample generation in PJM and a seasoned trading and marketing team.

Position is located in the Northeast, with easy travel to a wide variety of commutable communities that offer a wide choice of housing and schools.

Position: Senior Quantitative Analyst

General Duties:

Work closely with marketers, traders, risk managers and quantitative analysts to analyze complex market structures, develop viable strategies and create new products to hedge the portfolio and to supply third party customer needs.

Directly participate with marketers on external customer calls in order to understand and address customer needs with transaction structures.

Develop and direct the statistical and mathematical analysis of complex problems that include option value determination, marketing strategy development and new product design.

Develop complex computer models and provide high-level statistical analysis.

Other Elements of the Job:

Analyze option products that are offered.

Develop and apply statistical and mathematical techniques to the analysis to the portfolio of marketing transactions to mitigate risk and enhance value. This includes reviewing, critiquing and applying new analytical structures to transaction portfolio; interacting with the risk managers to develop and implement new strategies to improve quality of the marketing portfolio

Interact with senior management to assure that pricing, hedging and risk evaluation techniques applied to potential marketing transactions are based on solid, approved methodologies..

Ensure that appropriate control systems are in place to manage above responsibilities.

Requirements:

Candidate must possess analytical and problem-solving skills, strong communication and interpersonal skills, be results oriented, be a team player, and show leadership and decision-making abilities.

Must be conversant with state-of-the-art statistical techniques and with accounting principles. Should be able to analyze markets and develop new financial products for hedging or sale to market participants.

Since this is a front-office role, should be able to perform at sustained high energy and performance level and generate innovative and creative ideas/concepts.

B.S. in mathematics, statistics, physics or finance or equivalent experience is essential. A Master's degree is desirable.

Individual must be able to program in Matlab or S-Plus. Programming one's own models is part of the job.

Experience in modeling with Weather Delta software is also highly desirable.

Executive Search Contact:

Send resume to resumes@rockwoodsearch.com citing the job number.

January 27, 2012