

Rockwood Energy Search LLC

P.O. Box 637 Spring Lake, NJ 07762 | 732.782.0203 fax | www.rockwoodsearch.com

Quantitative Pricing/Structuring Analyst-(New York Area) - Job 1270ws

Front-office position with Commercial Exposure

Many quantitative analysts work for years in support positions but don't have an opportunity to exercise their business judgment. This job requires it.

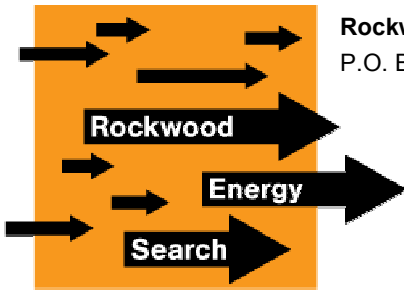
Client is a growing power marketer in the New York area with its own economic generation. In order to grow, it must respond to new deal requests and model the resulting portfolio of contracts.

This job would have the key role in supporting those initiatives.

Some of the tasks:

- Developing models and pricing for energy derivatives and structured products to support origination.
- Designing and performing quantitative studies and analysis of market fundamentals for making hedging and risk management decisions.
- Developing and modeling strategies for asset optimization and opportunity identification.
- Collaborating with origination, risk management and commercial analytics to interpret valuations provided by models and interpret market data to respond to intra-day transaction requests to quickly price and evaluate structured transactions.
- Assisting in development of energy price forecasts, forward curve and volatility models.
- ETRM system maintenance and reporting.
- Preparing information and presentations regarding risk for Unregulated Corporate Risk Committee.

The job is located in an attractive New York City suburb, and can be reached by public transportation or automobile. The client also has a strong view that there should be a reasonable balance between work and one's personal life.



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Background Required

Candidate should have a MS in financial engineering, statistics or economics with that level of understanding of derivatives. Knowledge of the power business is key as well. Candidate should have minimum of five years in the energy industry with at least 2-3 years in power.

He/she should have:

- Aptitude in modeling using Excel, proficiency with Visual Basic and mathematical or statistical software packages such as MatLab.
- Posses a strong statistical background with an understanding of risk and risk management concepts and measurement techniques.
- Ability to manage and manipulate large databases preserving data integrity.
- Familiarity with and use of ETRM systems.

Executive Search Contact

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