

Title: Market Risk Analyst

Reports To: Head of Market Risk

Location: Stamford, CT (limited travel required)

Job Description: As part of the Market Risk team, this candidate is responsible for the risk and revenue maintenance of an assigned commodity, region, or group of books. This candidate will understand risk measurement models, revenue recognition rules, revenue verification processes, and the importance of accurate position and Pnl reporting. This candidate will work closely with Senior Management, the front office, credit, treasury, finance, and IT to ensure a proper trade capture process. This candidate will become adept at Market Risk competencies that will allow advancement within the Market Risk group or other Freepoint departments.

General Duties: To identify, measure, and report daily risk and revenue mainly associated with the North American Natural Gas and Power markets (NAPG) and/or Global Petroleum markets (GP).

Specific Duties: Verify daily PnL by book for the NAPG and/or GP line of business

- Become a CXL super user
- Proficient in excel
- Use independent, 3rd party sources to verify commodity prices

Verify daily market risk by book for the NAPG and/or GP line of business

- Monitor Value at Risk (VaR) and Stress reports
- Run intraday risk measurement
- Verify price series used in the VaR methodology

Report and monitor daily risk and revenue

- Create and monitor risk and revenue reports for Senior Management
- Monitor trader limits and guidelines regarding approved products, tenors, and stop loss.
- Cross coverage of other commodities, regions, or books as needed

General and Ad hoc analysis and reporting

- Monitor inventory, transportation, and storage contracts
- Monitor exchange and company position limits
- Track recurring or material transactions

Experience: Minimum experience of 2 years in the commodity trading environment, preferably as a scheduler, operator, risk analyst, trade or operations analyst, financial analyst or trading clerk. This candidate must be self-sufficient and possess the resolution to withstand challenges regarding reporting and PnL accuracy. Natural gas and power product knowledge is an advantage.

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