



Risk Analyst

POSITION

The Risk Analyst is responsible for valuing the forward positions of APM's members and customers on a daily basis for credit exposure purposes and on a monthly basis for FAS 133 purposes. The Risk Analyst is responsible for providing various reports to members and customers as requested and any additional responsibilities as assigned by management.

KEY INTERFACES

Reports to: Manager of Portfolio Valuation
Direct Reports: None

REQUIRED QUALIFICATIONS

EDUCATION/EXPERIENCE

- Bachelor's Degree in an appropriate discipline (MBA or MS/MA in Economics or Finance preferred).
- 3 years of work experience in related area.

KNOWLEDGE/SKILLS/ABILITIES

- Strong verbal and written communications skills.
- Strong analytical, organizational, and interpersonal skills.
- Solid aptitude for math, market economics, accounting, and finance.
- Strong working knowledge of computer/PC and various software.
- Advanced knowledge of MS Excel.
- Must have financial modeling knowledge to be able to value complex options.
- Working knowledge of statistics, regression analysis, and model estimation.
- Must be able to effectively follow through on projects and duties.
- Ability to solve problems, make decisions and prioritize their resolution.
- Must possess sound business judgment.
- Must be a team player.
- Must be self-motivated and organized.

ESSENTIAL DUTIES AND RESPONSIBILITIES

- Analyzes forward prices, volatilities and correlations for various commodities and products from various liquid pricing hubs/locations for purposes of determining impacts to the mark to market values of APM's client positions.
- Reviews input of forward commodity prices, volatilities, correlations and interest rates within the risk management system for accuracy.
- Maintains the production of forward curves and ensures accurate curves are generated each day.
- Conducts daily mark-to-market comparison for each of APM's clients' forward positions and distributes to various individuals throughout the company.
- Has a working knowledge of the long term forecast process and the long term price forecast assumptions.
- Maintains the desk procedures and Mark to Market Methodology document.
- Produces statistical regression models of commodity/parameter relationships for forward curve estimation/analysis.
- Ensures the accuracy of posted web reports.
- Provides daily, weekly and monthly reports to APM's clients as required.
- Responds to requests from APM's clients.
- Interfaces with APM clients and external counterparties as needed.
- Acts as a backup to other risk analysts.
- Works with Credit as necessary related to changes in valuations and margin calls.
- Assists with the SOC-1 Review by complying with auditor requests.
- Acts as a backup for the long term forecast process each month.

- Participates as an active team member by joining committees and working groups, attending/conducting meetings and training, showing respect for co-workers, encouraging feedback, contributing insights and opinions, and reflecting a positive attitude and work ethic.
- Any additional responsibilities assigned by management.

WORK ENVIRONMENT

Must be able to work effectively in a busy open trading floor environment. Must be able to work independently or on a team with minimal supervision. Must be flexible. Frequent use of a computer and attending or conducting meetings is part of this job. Work overtime as needed. This is a non-smoking environment.

SALARY RANGE

Commensurate with experience

LOCATION

National Service Center in Indianapolis, IN.