

Quantitative Analyst

(Part time or Full time)

About Hedge Trackers, LLC:

Silicon Valley-based Hedge Trackers is the premier advisor to and technology provider for corporations using hedges and hedge accounting to protect margin. The company's team of experts provides consulting, outsourced derivative accounting and training services for firms that need to plan, execute or maintain a foreign currency, interest rate or commodity hedging program. Founded in 2000, Hedge Trackers was the first advisory service dedicated exclusively to corporate derivative accounting and ASC 815 (FAS 133) compliance.

Position Description:

The Quantitative Analyst position is a unique opportunity to work in a back office environment primarily with internal "clients". In this role, you will be responsible for three key functions: (1) Rate validation including FX, IR, Commodity and Credit rates, (2) Derivative modeling (mark to market), (3) Regression preparation and review. In this position you will be a member of a dynamic team in charge of supplying the quantitative information and analysis to both internal and external constituents. Team members are cross-trained and each member has both primary and secondary (i.e. review) responsibilities. In addition, as a member of the Quantitative Analytics team you will work cross-functionally with the Software team and the Consulting and Derivative Accounting teams on new software feature design and testing.

In this position you will:

Model simple to complex derivatives – including FX forwards, options and collars, interest rate swaps, caps and floors and commodity forwards.

Pull rates, run analytics and ensure the rate load is complete and on time. Review team member's work in this area.

Prepare simple to complex month-end regressions including loading rates, modeling derivatives and loading the valuations, preparing deliverables and posting results in a timely manner. Review team member's work in this area.

Assist with software spec writing, running software tests and identifying and testing bugs

Required skills include:

Bachelor's degree preferably in a business related function

1-2 years in a finance or accounting role preferred

Accountable with a sense of ownership, deadline oriented

Critical thinker, creative problem solver with the ability to leverage knowledge and apply it to similar situations

Knows how and when to consult with others or ask for help

Attention to detail

Experience working in Excel – advanced preferred

Demonstrated ability to work independently and with tight deadlines

Focus on delivering results in a team based environment

For more information and to apply, please see our website. www.HedgeTrackers.com