

EMPLOYMENT OPPORTUNITY:

SENIOR FINANCIAL MARKET ANALYST / FINANCIAL MARKET ANALYST

August 27, 2024

CAREER OPPORTUNITY

The Market Surveillance Administrator (MSA) is looking to recruit up to two Senior Financial Market Analysts and / or Financial Market Analysts. The title and compensation of the position offered would depend on the experience and qualifications of the applicant. The position will report to the Director / Manager, Retail and Rate of Last Resort (RoLR), which is a position that is being actively recruited for presently.

The successful candidate will have the following responsibilities, commensurate with their level of experience and qualifications:

- Support the Director / Manager to deliver on all aspects of the MSA's retail and RoLR work, including working with MSA management to comprehensively plan and carry out all of the organization's RoLR-related activities. This will include the following:
 - the development of frameworks rooted in rigorous economic analysis to assess Energy Price Setting Plans (EPSPs) and the performance of RoLR providers,
 - the development of advice and recommendations rooted in rigorous economic analysis related to EPSPs,
 - liaising with RoLR providers, the Ministry of Affordability and Utilities, and other stakeholders as needed, and
 - representing the MSA externally in matters related to EPSPs, including preparing evidence and appearing as a witness before the Alberta Utilities Commission or other regulatory authorities.
- Support the Director / Manager to deliver on all aspects of the MSA's retail electricity and natural gas activities, including:
 - working with MSA management to plan the organization's retail surveillance data collection and projects by applying rigorous economic frameworks, and
 - lead the preparation of the MSA's public reporting in respect of all aspects of its retail mandate.
- Provide subject-matter expertise in relation to a wide range of MSA activities, including regular public reporting, the setting of corporate goals, and mentorship and training. This

may be done by supporting the work of colleagues, including editing and commenting on written materials, or as the lead or sole staff person assigned to a file.

- Represent the MSA in public and private consultations, working groups, committees, and meetings with the Ministry of Affordability and Utilities, other public agencies, and electricity market participants. As needed, represent the MSA as a witness in proceedings before the Alberta Utilities Commission or other regulatory authorities.
- Develop means to review and apply relevant lessons and experience from organizations similar to the MSA in other electricity and retail natural gas markets.
- Other duties as assigned from time to time.

To complete this work successfully, the successful candidates will be expected to develop and execute analytical frameworks, methodologies, and work plans that are appropriate to their assigned tasks and to present and actively seek feedback regarding the results and implications of their work. Active project management and the ability to prioritize competing demands will be essential for success.

The annual base salary range for a Senior Financial Market Analyst begins at \$115,000. The annual base salary for a Financial Market Analyst begins at \$80,000.

EXPERIENCE AND QUALIFICATIONS

- Bachelor's degree in economics, statistics, finance, actuarial science, or other quantitative discipline. A Master's degree is preferred.
- A Senior Financial Market Analyst would possess at least six years of relevant experience in electricity, natural gas, or financial markets, including at least two years of experience in the Alberta electricity or natural gas markets and experience defining problems, assessing / quantifying financial market risk, rigorously analyzing complex data to test hypotheses, evaluating results, and drawing conclusions. A Financial Market Analyst would possess at least two years of relevant general experience and experience in the Alberta electricity or natural gas markets would be an asset.
- Demonstrated professional experience in data and technical analysis, including:
 - econometrics and forecasting,
 - R, Python, or similar software,
 - risk and uncertainty modeling, and
 - technical writing.
- Professional experience with economic modelling, familiarity with rate-making principles, and experience with SharePoint would be an asset.

- Ability to apply mathematical concepts and operations to economic problems.
- Demonstrated ability to define problems, establish hypotheses, analyze complex data to test hypotheses, evaluate results, and draw conclusions.
- Strong written and oral communications skills, including the ability to effectively present information to colleagues, management, industry professionals, and public groups, including writing reports and making presentations.
- Ability to work effectively individually and on teams and under inflexible time constraints.

ABOUT THE MARKET SURVEILLANCE ADMINISTRATOR

The MSA is a public agency that protects and promotes the fair, efficient, and openly competitive operation of Alberta's electricity and retail natural gas markets. The MSA conducts surveillance of Alberta's wholesale electricity market and retail electricity and natural gas markets and undertakes enforcement activities to ensure compliance with all applicable electricity and natural gas legislation, the Alberta Reliability Standards, and the Independent System Operator's rules.

The MSA's work is carried out by a small group of highly trained economists, analysts, and legal and administrative staff. If you are looking for a challenging and collegial environment where everyone's contribution counts, the MSA welcomes you to our team. We reward our staff with competitive compensation and benefits, as well as the opportunity to continuously develop new skills and abilities.

APPLICATION PROCESS

If you are interested in these roles and meet the required qualifications, please submit (i) a cover letter that demonstrates each of the qualifications outlined above and (ii) a resume or curriculum vitae, quoting the position title in the subject line, to careers@albertamsa.ca.

The MSA will begin reviewing applications after 4 p.m. MT on Tuesday, September 10, 2024.

We thank all applicants for their interest; however, only candidates selected for an interview will be contacted. Successful candidates will need to undergo background checks prior to the commencement of employment, which may include eligibility to work in Canada.

Applications for these positions may be used to fill similar positions should they become available.

PRIVACY NOTICE

The personal information contained in cover letters and resumes is being collected for the purpose of determining your eligibility and qualifications for a position with the MSA. This information is collected in accordance with section 33(c) of the *Freedom of Information and Protection of Privacy Act*. If you have any questions about the collection or use of this information, please contact the MSA's FOIP Coordinator, Suite 600, 440 - Second Avenue SW Calgary, AB T2P 0L6 or by telephone at 403-705-3181.