Zach Moyer

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Core Skills

- **6+ years' experience** in **risk analysis, financial analysis/ modeling, data analysis,** and **statistics** at **banks, investment**, and **oil & gas** companies, including Value at Risk (VaR) modeling and reporting, liquidity risk analysis and monitoring, building **fully integrated risk management and reporting tools**, financial statement analysis, probabilistic decision modeling, commodities/derivatives, futures, hedging strategies, trading, cash flow analysis, asset correlation models, commodities/interest rate surface modeling, PCA, etc
- **Strong knowledge of energy products** and associated options, risk models, and metrics
- **Financial modeling –** corporate valuation, discounted cash flows, financial statement analysis
- Strong **personal interest in investing and trading** – has managed personal investment account for 6 years
- **Across-the-board practical math and stats knowledge –** actuarial science, math finance, physics
- Extensive **IT/computer/programming** skills including MS Office (Word, PowerPoint, Access, Outlook, expert level Excel), VBA, Python, C/C++, MATLAB, Fortran, Bloomberg, ThompsonReuters, SQL
- Very strong **independent worker**; proven **leadership** and **team skills**; efficient **multitasker**; highly **detail and accuracy oriented**; good **written/communication/presentation skills**; speaks Russian/Ukrainian

Professional Certifications

- registered for **FRM** (Financial Risk Manager) exam, **CFA** (Level I) candidate

Industrial Experience

- **Market Risk Analyst, Canadian Western Bank, Edmonton, 2016-2018**
  - Developed new MS Excel and VBA software for risk reporting, VaR and duration of equity calculation, Libor Market Model simulation, as well as development and testing of existing systems
  - Analyzed risk of the company's portfolio across VaR metrics measuring banking book risk and earnings risk
  - Analyzed risk by product type to identify and quantify risk arising from various positions, including modeling and quantifying risk arising from daily trading activities in repo market; prepared reports for Board of Directors
  - Analyzed banking policy to ensure compliance with regulatory standards
  - Reported to head of 2nd Line risk management team; regularly interacted with live traders in Treasury department and also with Finance to compile necessary information on ad-hoc risk analysis as needs arise
- **Software Developer (Consultant), Dalen Oilfield Services, Calgary, 2016.**
  - Developed MS Excel and VBA software for pipeline project management / supply chain management
  - Analyzed project risk profiles for timely completion with regular reporting, together with risk/reward analysis
- **Quantitative and Statistical Analyst, Quant Advantage (Consultant), Calgary. 2014 – 2016.**
  - Quant/stats support (i.e. indicators for oil & gas price movements) for various oil & gas /investment clients
- **Quantitative Financial Analyst, Auspice Capital Advisers LTD, Calgary. 2014 – 2015.**
  - Created complex mathematical/statistical model (MATLAB) for futures prices asset simulation, derivatives trading strategies, short-term forecasting, and multi-layer market trend indicators (focus on oil & gas), for up to 5 years forward positions and for 40+ years simulated data, including limited day-trading applications
  - Created complex macro-enabled Excel files to pre-process complex data sets
  - Created risk analysis models, minimizing risk exposure in trading strategies (focus on energy derivatives)
- **Quantitative Data Analyst, Earth and Atmospheric Sciences, University of Alberta. 2012 – 2015.**
  - Tracking of upper limb of the Sun via predictive weather models based on atmospheric phenomena

Other Experience

- **GAT Instructor and Grader, University of Calgary, 2012 - Present.**
  - Taught advanced finance, math, statistics, economics, and programming, graded assignments & midterms
- **Quant/Stats Economic & Polls Analyst, Wildrose/UCP Party, Calgary, 2014-Present.**
  - Advised on oil & gas/ energy policy – hedging plan to create sustainable provincial economy
- **Violinist, U of C Orchestra, Private Events, Volunteer, 2009-Present.**
  - Performed at various U of C Orchestra and private concerts (Performer's music degree in violin performance)

Education

- **Masters in Quantitative Finance and Risk Management,** University of Calgary, 2015
- **Bachelor (Double Major) Quantitative Finance & Mathematics (Honours),** University of Calgary, 2013**.**

Awards

- **U of C Silver Math & Statistics Medallion** (won top GPA in class, 4.0/4.0)
- **RCM Silver Medallion – 5 consecutive years** (top mark among violin performers in province)

References available upon request