

March 26th, 2014
Financial Institutions Commission of British Columbia
555 W Hastings St #2800, Vancouver, BC
V6B 4N6

Re: BAND 3 - Senior Risk and Financial Analyst, Credit Unions

Dear FICOM recruiting officer,

I would like to apply for the Senior Risk and Financial Analyst position posted on the FICOM careers website. I graduated from the Simon Fraser University in 2011 in Master of Financial Risk Management. I have been working for Markit Analytics Inc. since graduation. My main responsibility is to develop risk solutions for financial institutions based on a distributed computing architecture. I worked with financial institutions on developing credit risk, market risk, and CVA solutions. I was involved in various projects such as CVA VaR calibration using high-dimensional numerical optimization methods; enhancement of interest rate finite difference instrument pricing model for Bermudan swaption (cash and physically settled), callable swap and ranged accrual to work with stress testing batch; migration of general simulation model to term structure model in hull white; CVA/DVA calculation using market implied and historical approach; various upgrading projects such as platform upgrade, simulation framework upgrade and etc. I have extensive knowledge of the implementation of simulation models, instrument pricing models, and risk measures calculation methods.

In addition to my education and experience, I possess strong communication, team working and administrative skills. I worked with clients to analyze their requirements, helped them to understand our implementation approach, and provided explanations of any issues or concerns they had. I am also able to work in a fast paced, diverse environment demonstrated by working in a globally based team. My skills will be a great advantage to enable me to work in challenging and fast paced environment. I am very dedicated to learning the knowledge to successfully achieve the job requirements. More importantly, I'm passionate about quantitative finance and risk management and I'm willing to spend the time and effort to expand my knowledge and skills.

I strongly believe that my academic background and industrial expertise, my technical skills, combined with my dedication and attitude to learn will make me a strong candidate for this position. I would greatly appreciate the opportunity to meet with you to discuss my qualifications. Thank you for taking the time to review my application.

Sincerely,

Edwin Chen

Master of Financial Risk Management
Segal Graduate School of Business, Simon Fraser University