

## **Quantitative Analyst**

*2 Quantitative Analyst positions for Junior and Medior*

### **Department**

Origination is responsible for concluding customized contracts with wholesale counterparties and large corporate end customers. The focus is on the Dutch power, gas and green certificates market. The Origination team consists of experienced professionals with a commercial background and quantitatively trained analysts. The commercially oriented originators can rely on a very extensive network of business contacts and have many years of experience in the Dutch energy market. The analysts develop advanced valuation models and apply them to price innovative contracts such as for example on power side, solar and wind PPAs, batteries and other flex assets.

### **What do we expect from you?**

You have completed an exact study (MSc, PhD), for example econometrics, mathematics or a comparable quantitative discipline and you have work experience in a comparable position. You are commercially driven and result oriented. You have an affinity with financial quantitative methods and techniques. Knowledge of energy markets and trade is an important advantage.

**Tasks and responsibilities** Direct contribution to the Profit & Loss of Sales and Trade within the set (risk) guidelines by structuring, valuing and optimizing complex deals.

- Analyzes market developments by means of mathematical and econometric models and quantifies their impact on the PZEM Portfolio.
- Actively searches for market opportunities and knows how to translate these into success factors for the PZEM Portfolio through quantitative hedging and optimization strategies.
- Analyzes and quantifies market risks for risk management and optimization of the Trading Book.
- Initiates or creates opportunities for improvement and commercial quantitative marketing methods resulting in innovative products, product-market combinations and risk management solutions for asset Backed Trading / Origination.
- Is the linking pin between Analysis on the one hand and commercial departments such as Sales and Trade on the other and knows how to translate quantitative methods and techniques in a pragmatic and understandable way to and apply them for commercial purposes.
- Is the linking pin between the Trade and Risk Management and is able to convincingly obtain approval for applied methods and techniques and the pricing policy.
- Is the linking pin between the business and Finance/IT regarding the processing of complex products in reports and systems and providing transparent insight into the results and risks of complex products and derivatives of Sales and Trade.
- A Junior Quantitative Analyst will be trained and coached on job to develop knowledge and skill set to perform the above tasks independently over time.

## **Knowledge, experience and skills field**

For Medior position, we will require most of the following knowledge, experience and skill sets mentioned below. For Junior position, we are flexible on the knowledge, experience and skill set.

- Knowledge of financial portfolio management and financial quantitative methods and techniques;
- Expertise in complex energy contracts (structured products) and financial products (derivatives);
- Expertise in econometric/mathematical models;
- Knowledge of relevant (international) markets, market movements and market data;
- Knowledge of energy trading;
- Knowledge of physical energy assets (power stations, gas storage, etc.);
- Knowledge of used software applications (Eviews, Matlab, EBASE);
- Advanced programming knowledge (Python, Matlab, VBA);
- Strong environmental awareness with regard to macro-economic developments and knows how to translate these into consequences for the asset strategy;

## **Salary**

Salary of the junior position is min. € 3.909,- and max. € 5.212,- gross a month. The salary of the medior position is min. € 4.476,- and max. 5.967,- gross a month.

Depending on relevant knowledge and experience, a starting scale may also apply.

## **Employee benefits**

We offer excellent employee benefits, including discount on health insurance, attractive discounts for staff facilities, a Benefit Budget that lets you decide on the allocation of your benefits yourself, and a competitive salary.

The place of work is Middelburg.

An assessment can be part of the selection procedure.

## **Interested?**

Would you like more information about this position or are you unsure whether the position is right for you? Junior candidates who may not yet have all the required knowledge and expertise are also invited to express their interest. For questions or more information, please contact [Vincent Meerman](mailto:Vincent.Meerman). Are you interested in this vacancy? Send your application and CV by e-mail to [vacatures@pzem.nl](mailto:vacatures@pzem.nl).