

VACATURE

PZEM Energy generates electricity, provides balancing services in gas & power markets, trades energy in the wholesale market and supplies energy to business end users. PZEM Energy's head office is located in Middelburg, the capital of the province of Zeeland in the Netherlands.

The department Risk Management of PZEM Energy is looking for a fulltime:

Senior Market Risk Analyst

Department

PZEM Energy trades energy commodities (gas, power, emissions and fx) on the wholesale market to hedge the value of her assets and contracts. The Risk Management department is placed directly under General Management independent of the commercial departments.

Risk Management consists of the Manager Risk, 3 Senior Risk Analysts and a Compliance & Contract manager. They assess the risk associated with non-performance of our business relations and the risk associated with price movements, compliance with rules and regulations and contractmanagement of trade related contracts.

This requires a good understanding of and cooperation with the departments that develop structured products or new standard products, develop pricing models and take positions in energy commodities. Besides this Risk Management also comprises of strategic and process risk management. Risk Management is independent of the commercial departments. Nevertheless they don't simple restrict those from taking any risks but also advise them on ways to reduce risks whilst fueling our profits.

Risk Management is responsible for analysis of, implementation of, administration of, and compliance with the company's risk policy and covers the following areas:

- Market Risk management
- Credit Risk management
- Strategic and Process Risk management
- Compliance

PZEM N.V.

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Postbus 51
4330 AB Middelburg

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BTW nr. NL007961042B01

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- Contractmanagement
- Validation
- Policies & Procedures
- Risk Support & Advice

The Manager Risk reports to the CFO of PZEM NV to secure the independence of Risk Management. The Senior Market Risk Analyst reports to the Manager Risk.

Tasks and responsibilities

Review the effectiveness of systems and procedures/limits for measuring (market) risks amongst others by executing back/stress testing and scenario analysis.

Making proposals to improve systems, procedures or limits for measuring (market) risk.

Monitoring daily risk indicators and position reports and oversee adherence to risk policy and limits.

Review and assess/validate (new) business, new products, reports, valuation methodologies including underlying implicit or explicit assumptions.

Proactively challenge the business on existing positions and support the introduction of new business, products and models.

Assure that analyses, reports and business proposals presented to the Board are based on correct and complete information.

Contribute proactively to strategic choices by providing the Manager Risk and other MT members with a clear advice.

Requirements

Education

- Master's degree business econometrics
- Knowledge, experience and skills
- Knowledge of and experience with energy (trading) business
- Knowledge of and experience with market risk management

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- Minimum of three years of relevant working experience
- Experience with statistical analysis and ETRM software
- Speaking English and Dutch fluently

Remarks

Besides the Market Risk tasks described, occasional substitution for the Credit Risk and Internal Control Analyst would be appreciated. Knowledge or experience within that field will be incorporated in the evaluation of applicants.

- Competences
- Self-starting
- Explaining concepts and opinions
- Analysing and evaluating information
- Testing assumptions and investigating
- Coping with pressure
- Entrepreneurial attitude

Location

The operational base is Middelburg.

Terms of employment

We offer a maximum salary of € 5.305,- gross a month. For our fringe benefits, please visit our website: <https://www.pzem.nl/over-pzem/wie-we-zijn/werken-bij-pzem/arbeidsvoorwaarden>

More information?

If you want more information about the function please contact Rick van 't Hoog, Manager Risk, phone number +31 (0)6-10968041.

An assessment is part of the selection process.

Interested?

When you are interested please send your application along with your curriculum vitae by e-mail to vacatures@PZEM.nl.

No acquisition please.

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