



Quantitative Risk Analyst (f/m/d)

Join us on our mission: fossil free within one generation!

Vattenfall is now looking for the right person to fill the position of

Quantitative Risk Analyst (f/m/d)

within **Financial Risk**, a sub-function of Risk Analysis in **Hamburg**.

Risk Analysis is part of the Staff Function Risk Management.

As second line of defence, Risk Management has the overarching responsibility and is accountable for the risk management framework within Vattenfall. This includes securing risk governance in Vattenfall, the coordination and safeguarding of risk control and providing transparency of Vattenfall's risk positions, as well as decision making support for the business and top management.

Financial Risk, as a sub-function of Risk Analysis supports all risk functions with quantitative and methodological expertise and assures that the models and methodologies used throughout the company follow certain quality standards and are fit for the business purpose. This includes close collaboration with Business Area Markets (Trading and Asset Optimization) on hedging, risk assessment and model validation (incl. algorithmic trading). Additionally Financial Risk provides risk expertise in the field of quantitative risk modelling and shapes the top-down perspective and financial risk aggregation within the Enterprise Wide Risk Management Process. You will be reporting to the Head of Financial Risk.

Your job as Quantitative Risk Analyst (f/m/d)

- Model validation of valuation and risk models which are used throughout the entire business, including autonomous trading algorithms
- Development and execution of models for risk measurement beyond traditional value-at-risk calculations to cope with the complexity of the Vattenfall portfolio
- Cooperation with colleagues from business, group functions and within risk on a regular basis
- Methodological and operational responsibility of the validation processes for non-standard price and risk models
- Support with expertise in the field of risk response methodologies and practical applications (hedging, portfolio effect, etc.)
- Ability to analyse real world problems by means of quantitative models and translate model results back into a broader context

Your profile as Quantitative Risk Analyst (f/m/d)

- University degree within a relevant area (for example economics, mathematics, etc.)
- Practical experience within the energy industry is beneficial
- Practical experience in quantitative modelling
- Strong skills in programming (preferably Matlab and/or Python)
- Good understanding of quantitative finance and related risk management principles
- Both financial and fundamental understanding of the energy/power market
- Team player with analytical mindset and personal balance of pragmatism and creativity
- Strong interpersonal skills with the ability to communicate with commercial/technical colleagues and stakeholders alike
- Ability to explain complex content in comprehensive format
- Ability to work independently
- Strong command of English, verbally and written

At Vattenfall, we are convinced that striving for diversity helps building a more profitable efficient and attractive company. Therefore we seek a harmonious balance of employees in terms of gender, age, and ethnic and cultural backgrounds.

What we offer

At Vattenfall you will work in an open and entrepreneurial environment. We offer you a challenging and independent job in an informal, dynamic working environment. You can play a part in shaping the future of a company where the only constant is change. Besides being a challenging and inspiring place to work, we value a great work atmosphere. We want to be the best in what we do. We offer good remuneration, attractive employment conditions and opportunities for personal and professional growth.

Our Organisation

Vattenfall is a European energy company with approximately 20,000 employees. For more than 100 years we have electrified industries, supplied energy to people's homes and modernized our way of living through innovation and cooperation. We now want to make fossil-free living possible within one generation. To be able to reach this ambitious goal we are looking for talented individuals who, in addition to their passion for their own role, also have strong team spirit and want to contribute to supporting a meaningful corporate mission.

More information

Please send us your application in English (incl. cover letter and CV) as soon as possible. Applications will be processed during the entire application period.

For further information on this position please contact Hiring Manager **Henrik Specht**, +49 30 8182 2571. For more information about the recruiting process please contact **Bettina Keil**, +49 40 79022 2289.

Location: Hamburg

Ref. No.	FR-00072
Location	Hamburg
Contract type	Permanent
Closing date for applications	18 Nov 2019