



QUANTITATIVE DEVELOPER (M/F)

FOR RWE SUPPLY & TRADING GMBH, LOCATION ESSEN

Develop your and our future and assist us in taking new models and rolling applications into production, improving existing ones and providing consistent valuation and risk management functionality. For this position you need an advanced quantitative degree to Diploma/Masters/PhD level or equivalent and a good knowledge of valuation and risk analysis methods.

ARE YOU INTERESTED?

Then please apply preferably online. RWE is an equal opportunity employer and welcomes applications from all sections of the community. We are looking forward to your application!
RWE Supply & Trading GmbH, Katharina von der Stein, Altenessener Str. 27, 45141 Essen,
Tel. +49 201 5179 3984
(Code: **xyz-preview**)

More information about RWE and current positions on

▶ www.got-the-energy-to-lead.com



RWE Supply & Trading (Essen, Germany), is a leading European energy trading house for commodities in both their physical and derivative forms. As one of Europe's strongest competitors in the gas industry, we optimise RWE's entire non-regulated gas business. Our headquarters boast Europe's largest energy trading floor, complementing additional sites in Europe, the Middle East, Asia and the Americas.

To start as soon as possible, we are looking for a

QUANTITATIVE DEVELOPER (M/F)

FOR RWE SUPPLY & TRADING GMBH, LOCATION ESSEN

Your tasks: The RWE Supply & Trading A&S Quantitative Development team is a cross-locational team (represented in Essen, London and Swindon) responsible for the development, maintenance and support of large scale models, both stand alone and as part of standardised tool sets providing consistent valuation and risk management functionality. In this role Quantitative Development has to work closely with the various front office functions (including Applied Structuring teams) as well as IT and risk functions in order to provide solutions that satisfy the company's day-to-day needs and are embedded within the company's strategic IT infrastructure. Quantitative Development team members will be exposed to the full development life-cycle and will get insight into advanced valuation methodologies and complex products (both real assets and physical/financial products in energy markets).

The key activities include:

- developing new models and rolling applications into production and improving existing ones
- development, enhancement and maintenance of an existing C++ based library
- enhancement and maintenance of existing linear-programming applications
- modelling the continental gas portfolio
- working closely with the front office (including Applied Structuring teams), risk functions and IT to specify and implement model requirements, enhancing procedures and performance
- serving as key contact for quantitative and modelling support to internal customers and identifying customer needs pro-actively
- model and application testing and documentation
- researching new methodologies and areas of model applications and identifying potential improvements to current models
- producing analyses based on relevant models and methodologies
- helping to document, support and further develop other trading applications
- liaising with other departments (including outside RWE Supply & Trading) as required

More information about RWE and current positions on

▶ www.got-the-energy-to-lead.com

**Your profile:**

- advanced quantitative degree to Diploma/Masters/PhD level or equivalent
- excellent analytical and problem-solving skills
- a good knowledge of valuation and risk analysis methods for complex products/derivative instruments (preferably in the energy/commodity markets)
- substantial experience with the implementation of numerical methods and an understanding of how to implement algorithms efficiently
- development experience using C++ (C# and Python would be advantageous)
- experience with Windows and the MS Excel integration technologies (VBA, XLA, XLL, COM, .net)
- the desire to learn about all aspects of asset and contract optimisation and energy trading
- good communication skills and the ability to translate complex real-world requirements into quantitative terms, analytic models and proper IT solutions
- the ability to work in a team as well as to use initiative in dealing with tasks autonomously
- work experience in energy trading or financial organisations would be advantageous

RWE is an equal opportunity employer and welcomes applications from all sections of the community.

ARE YOU INTERESTED?

Then please apply preferably online

(Code: **xyz-preview**). We are looking forward to your application!

RWE Supply & Trading GmbH, Katharina von der Stein, Altenessener Str. 27, 45141 Essen,
Tel. +49 201 5179 3984

More information about RWE and current positions on

▶ www.got-the-energy-to-lead.com