

Internship At Vattenfall Energy Trading (Amsterdam)

Project Definition

The Oil market space is one of the most liquid commodity markets as it is a true global commodity. Within this context we are interested to investigate how we can arbitrate the differences between realized intraday volatility, realized end of day volatility and implied volatility.

This internship will give you the possibility to collaborate with the Oil trading Team, options trading team and structuring team.

You will investigate the literature on intraday volatility and apply it to the oil market. In the next stage you will investigate how this impacts the optimal hedging frequency to maximize the Profit and Loss of a delta neutral oil options portfolio.

Profile

We are looking for an ambitious student with a strong mathematical profile who is both a team player and able to work individually

Who has strong Stochastics and Calculus skills

Who has Matlab and or VBA skills

Company

Vattenfall Energy Trading is the central trading platform of the Vattenfall Group. We are active in all relevant energy commodities across the Nordic countries, Continental Europe, Central Eastern Europe and the United Kingdom. Dedicated professionals from over 20 countries work out of multiple locations

Our core commercial activities are:

- sourcing of fuels and carbon credits
- trading of physical and financial commodities
- origination of transactions tailored to business partners' needs

Building on strong market knowledge and Vattenfall's asset portfolio, we leverage on our wide span of activities across all commodities and regions. We transfer energy and commodity-related risks to the market for the entire Vattenfall group. We take responsibility for a more diversified sourcing of gas, oil, coal and carbon credits. These efforts are the basis for increased customer value, fulfilling the targets for sustainable energy and continuous business growth.