

Quantitative Analyst

Niska Gas Storage has an exciting opportunity available for a Quantitative Analyst to join our Calgary based team.

Niska is the largest independent owner and operator of natural gas storage in North America, with strategically located assets in key natural gas producing and consuming regions. Niska owns and operates three facilities, including the AECO Hub(TM) in Alberta, Canada; Wild Goose in California; and Salt Plains in Oklahoma. Niska also contracts gas storage capacity on the Natural Gas Pipeline Company of America system. In total, Niska owns or contracts approximately 204.5 Bcf of gas storage capacity.

Niska is a young, dynamic company with an exciting outlook which provides a competitive salary and comprehensive benefits program.

The purpose of this document is to outline the basic role and responsibilities of a Quantitative Analyst for Niska Gas Storage and the associated reporting structure. It is not the intent of this document to specify all duties associated with the position, but to give a general understanding of the expectations and capabilities the position carries.

Position Description

Reporting to the Director of Risk Management, the Quantitative Analyst is responsible for pricing various natural gas storage products. In addition, the Analyst will evaluate the physical risk associated with injection/withdrawal commitments and communicate potential costs and mitigating strategies.

Typical Duties

- Provide pricing for natural gas storage products (primarily spread options)
- Evaluate the potential physical risk exposures at our company's storage facilities.
- Develop tools and models to evaluate physical and/or financial storage products.
- Liaise with model vendors to provide feedback and direct future development activities.
- Track volumetric commitments and related financial yield obtained through storage contracting.
- Report Physical Risk to Risk Management Committee and Asset Teams.
- Support Business Development in evaluating potential acquisitions or expansion opportunities.

Requirements

Experience and Education

- Bachelor's or Graduate degree in Math, Finance, Statistics, Engineering or Physics.
- 5– 10 years analytical experience with a trading and/or energy focus.
- Experience with statistical and modeling tools such as Excel, SAS, “Crystal Ball” and @Risk would be of benefit.

Quantitative Aptitude

- Advanced quantitative and analytical capabilities. Experience in a variety of analytic approximation methods for pricing spread models would be ideal.
- Ability to develop complex models with logical organization and clarity of assumptions and results.
- Superior excel modeling strengths including, Monte Carlo distribution analysis.
- Advanced understanding of applied statistics.
- Strong problem-solving capabilities.
- Strong attention to detail and thorough, complete problem analysis.

Interpersonal and Communication Style

- Ability to communicate complex concepts in a succinct manner
- Enjoys working within a multi-discipline team environment.
- Strong verbal and written skills. Effective communication through tables, graphs and high-level summaries.
- Thrives in a fast-paced environment. Strong ability to organize and prioritize work. Also, must be able to “change gears” quickly as priorities change.
- Has strong customer service orientation.

For more information about our company, please visit our website at www.niskapartners.com.

To apply for this position please send a cover letter and resume to careers@niskapartners.com

Niska Gas Storage is an equal opportunity employer and strongly supports diversity in the workplace; all candidates who are authorized to work in the country in which the job opportunity is located are welcome to apply.

We thank all applicants for their interest in Niska Gas Storage; however only those candidates selected for an interview will be contacted.