UNIVERSITY OF TORONTO ASSET MANAGEMENT CORPORATION

About UTAM

Located at College and Bay, UTAM is a not for profit corporation established by, and an affiliate of, the University of Toronto managing over $13 billion in assets with a team of more than 25 professionals. We invest globally across a variety of asset classes using a wide range of strategies.

UTAM offers motivated, high-achieving individuals the opportunity to join a dedicated, collaborative team of experienced investment, risk and operations professionals. Our focus is to provide long-term value for our client, the University of Toronto, and its diverse stakeholders through disciplined investment and risk management practices.

UTAM is registered with the Ontario Securities Commission as a Portfolio Manager. Further information about UTAM is available at www.utam.utoronto.ca.

The Position:

Position:	**Intern – Portfolio Analytics**
Type	**Co-op position – Jan 2022 to Apr 2022 (or Jan 2022 to Aug 2022)**
Reports to:	**Chief Risk Officer, Head of Research**
Location:	**Toronto, ON**

Position Description

UTAM is offering a co-op placement position for an Intern – Portfolio Analytics ("Intern") starting January 2022. In this position, you will work closely with several Risk and Research (R&R) team members. The R&R team's activities include developing, executing, and maintaining operational and project-related work on performance measurement and investment risk. Reporting to the Chief Risk Officer, the Intern will help develop and maintain the team's data infrastructure and business intelligence tools.

What you'll do and learn

- Develop a good understanding of market data sets, including indices, bond yields, macro data and ESG metrics through the preparation and processing of custodial and market data for internal consumption (e.g., risk exposure reporting)
- Build knowledge of common portfolio evaluation metrics and technology through participation in the monthly performance measurement process, including the production of market summary reports and portfolio benchmarking
- Enhance research skills by supporting the on-going development and maintenance of performance assessment/attribution tools
- Gain hands on experience transforming theoretical concepts to practical insights through the

estimation and calibration of risk models for private/illiquid assets and capital market assumptions, including data collation, analysis and model calibration
- Other duties as assigned

Qualifications and Experience

The suitable candidate will have relevant academic and/or prior co-op work-term experience within the financial industry (e.g., pension plan, investment management firm, bank), strong technical, analytical and communications skills.

- 3rd / 4th-year student working towards a degree in Finance, Computer Science, Mathematics or Statistics
- Past experience with Excel, MS SQL and programming using Python, Matlab or R is desirable
- Previous experience working with multiple interconnected data sets would be an asset
- Solid understanding of financial derivatives and statistical concepts would be an asset
- Strong communication and interpersonal skills, eagerness to learn, detail-oriented and organized
- Ability to work independently as well as perform effectively in a small team environment
- Ability to conduct research and put theory into practice
- Progress towards professional designations such as CFA, FRM or PRM is an asset

COVID-19 Considerations

Due to COVID-19, UTAM is currently operating on a remote working basis. If selected for interview, these will be conducted by video conference. Should you be hired, you will be provided with appropriate technology and training to work remotely for as long as necessary. We expect to be able to return to working from the office sometime in late 2021 or early 2022, and this will be managed with regard to public health advisories and other considerations, etc.   UTAM requires compliance with its COVID-19 vaccination and screening policies, which take account of allowable exceptions.

Compensation

Hourly rate will apply based on an 8-hour working day.

APPLICATION

To apply, please submit your resume and a cover letter explaining how your qualifications and experience make you a suitable candidate for this position to careers@utam.utoronto.ca

Please include your name and the job title in the subject line of your email.

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