Intern – Portfolio Analytics, Risk and Research

About UTAM

University of Toronto Asset Management ("UTAM") is the investment manager of the University of Toronto's endowment and short-term working capital assets. We invest globally across a variety of asset classes using a wide range of strategies. We are a high performing, collaborative team committed to bringing value to the university.

Please refer to https://utam.utoronto.ca/ for more information about us.

The Position

Position: **Intern – Portfolio Analytics, Risk and Research**

Type: **Co-op, Sept 2022 to Dec 2022**

Reports to: **Chief Risk Officer**

Location: **Toronto, ON (currently remote working in effect)**

Position Summary

UTAM is offering a co-op placement position for an Intern – Portfolio Analytics ("Intern") starting September 2022. In this position, you will work closely with several Risk and Research (R&R) team members. The team's activities include developing, executing, and maintaining operational and project-related work on performance measurement and investment risk. 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

Requirements 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), and 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

Personal Characteristics

- Unquestionable ethics and integrity
- Detail-oriented and organized
- Motivated and hardworking

Compensation

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

COVID-19 Considerations

Due to COVID-19, UTAM is currently operating on a remote working basis. If you are selected for an interview, these will be conducted by video conference. Should you be successful, 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 work in the office sometime in 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. Once we return to the office, we expect to offer a hybrid working environment.

Diversity Statement

UTAM is strongly committed to diversity and especially welcomes applications from racialized persons / persons of colour, women, Indigenous / Aboriginal People of North America, persons with disabilities, LGBTQ2S+ persons, and others who may contribute to the further diversification of ideas.

Accessibility Statement

UTAM strives to be an equitable and inclusive employer and proactively seeks to increase diversity among our staff. Our values regarding equity and diversity are linked with our unwavering commitment to excellence in the pursuit of our mission.

UTAM is committed to the principles of the Accessibility for Ontarians with Disabilities Act (AODA). As such, we strive to make our recruitment, assessment and selection processes as accessible as possible and provide accommodations as required for applicants with disabilities.

If you require any accommodations at any point during the application and hiring process, please contact humanresources@utam.utoronto.ca

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority.

To Apply

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. Include "Your Name – Intern – Portfolio Analytics" in the subject line

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