



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 are a high-performing and collaborative organization committed to bringing value to the university. We invest globally across a variety of asset classes, applying a clear set of responsible investing principles. Please refer to <https://utam.utoronto.ca/> for more information about UTAM.

The Position

Title:	Manager, Portfolio Analytics and Reporting, Risk and Research
Position Type:	Full-time, permanent
Reports to:	Chief Risk Officer
Location:	Toronto, ON (hybrid working options currently available)

SUMMARY

The Risk and Research team (R&R) is responsible for performance measurement, rebalancing and currency hedging, investment risk management, research, and investment data management. This new Manager position reports to the Chief Risk Officer (CRO) and supervises three staff (two analysts and an intern) with respect to performance measurement processes. The Manager leads performance measurement production and reporting processes, supports risk reporting processes and will be responsible for all monthly, quarterly and annual work cycles, including asset-mix/exposure reporting, rebalancing and currency hedging programs and producing reporting materials for internal committees and stakeholders and client stakeholders. The Manager also provides input into the enhancement and development of R&R’s data management processes within the team.

The Manager focuses most of their efforts on the performance measurement and risk production and reporting processes. However, from time to time, participation may be required in projects across all R&R pillar workstreams. Other specific production or reporting duties could be assigned when deemed relevant and necessary.

In addition to leading all performance measurement production and reporting activities, the following non-exhaustive list of activities is also included in the role:

- The execution, enhancement, development and maintenance of processes to support the efficient delivery of performance/exposure information to downstream teams/systems.
- Monthly, quarterly and annual reporting processes, including preparing and validating all report results with R&R Analysts, including asset-mix and exposure reporting, performance reports, attribution reports, board reporting packages, and internal committee memos).
- Work closely within the R&R management team (CRO, Director, Manager Risk and Research, Manager Investment Data and Systems) to shape resource allocation to ensure production goals are met efficiently and effectively.
- Oversee and directly lead portfolio rebalancing and currency hedging program processes – from data compilation and reconciliation to final trade calculations.

- Support the reporting processes within the Risk workstream, focusing on the preparation and delivery of standard risk reports for internal stakeholders' consumption (e.g., the Management Investment Risk Committee (MIRC) and the Board, and client reporting to the University's Business Board and its Investment Committee (IC)).
- Manage relationships, from a business user perspective, with external parties (i.e., the third-party performance provider, FX and futures trader, custodian and market data providers) who deliver services, data, reporting and/or analytics to the R&R team.

RESPONSIBILITIES

Performance Measurement, Portfolio Rebalancing and Currency Hedging

- Lead production of performance measurement results (typically at least monthly), including:
 - Generating fund-level returns, composite-level returns, attribution reports, and benchmark return reporting.
 - Preparing input file(s), including interacting with the external performance provider to validate data loading and set-up within its performance system.
 - Reconciling performance provider output reports.
 - Developing and maintaining internal documentation, reporting and, in collaboration with the R&R Investment Data team, shadow-run and check top-level performance results for reconciliation purposes.
 - Preparing internal and stakeholder performance reporting packages (i.e., the MIRC, the Board, the Business Board and the IC).
 - Preparation of year-end reporting and ensuring backup data files are readily available for audit (fiscal year-ends for UTAM as at December 31 and the University Endowment as at April 30).
- Lead the portfolio rebalancing and currency hedging program processes (including managing staff resource scheduling in conjunction with R&R senior management). This includes developing, running and validating information used and produced via the rebalancing and currency hedging process to generate month-end/quarter-end trades, ensuring the reasonability of the generated asset-mix results and calculated trades used in the rebalancing process.
- Provide input into the ongoing maintenance of performance methodology and process guidelines and ensuring that all relevant are well-documented, championing the development and maintenance of the documentation for the production processes within this workstream.
- Provide ongoing training and cross-training to R&R Analysts to ensure that all relevant production processes can be supported in the event of staff absences and providing mentoring to R&R Analysts to support their development and progression.
- Serve as the key point of contact in responding to ad-hoc requests to historical asset-mix, exposure and performance data information requests from internal stakeholders.

Investment Risk

- Support the monthly production and validation of risk reports used by internal stakeholders and client committees, including but not limited to:

- Validating the third-party risk system-produced reports (i.e., from State Street's truView system).
- Preparing risk reports for the MIRC, the Board and the IC (e.g., absolute and relative risk contribution, exposure, stress tests, liquidity, and counterparty reports).

Investment Data Management

- Support the investment data management program by providing insight into business rules and logic used for reports and output generated via the performance measurement workstream.
- Provide input into the specification, and testing of software applications which interact with internal databases.
- Support testing and validation of data feeds, data tables and input/output data processes as they relate to the performance measurement workstream.
- Serve as the Subject Matter Expert on data feeds related to positions, cash flows and market data that feed into internal databases.
- As required, provide support in the overall build-out and maintenance of R&R's investment data management program.

Requirements and Experience

The ideal candidate is expected to have:

- 10+ years' experience in the investment industry, emphasizing middle and back-office environments (e.g., performance measurement, portfolio rebalancing and portfolio accounting)
- A university degree in a finance-related discipline or equivalent experience.
- Attainment of the CFA or CIPM designations is considered an asset.
- In-depth knowledge of financial market data sets (e.g., market indices, ESG and security-level tags).
- Proficiency with data tools (e.g., Power Query, Power BI, SQL scripts).
- Proven success in a collaborative, team-oriented environment, including prior experience working with technology-focused team members.
- Strong Excel skills with the ability and willingness to learn other analytical tools.
- Strong analytical skills with the ability to collect, organize, analyze, and disseminate significant amounts of information with attention to detail and accuracy.
- Strong written and verbal communication skills.

Personal Characteristics

- Unquestionable ethics and integrity.
- Detail-oriented and organized.
- Motivated and hardworking.
- Eager to learn.

Compensation

A competitive total compensation package, including a defined-benefit pension plan and financial and paid leave support in completing CFA and CAIA designations, is offered.

Diversity Statement

UTAM is firmly 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. Our values regarding equity and diversity are linked with our unwavering commitment to excellence in pursuing our mission.

Accessibility Statement

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.

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 – Mgr, Analytics and Reporting, R&R"** in the subject line. UTAM thanks all applicants but will only respond to candidates selected for an interview.

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