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 various 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, Performance Measurement**

Type   **Full-time, permanent**

Reports to: **Chief Risk Officer**

Location: **Toronto, ON (hybrid working options currently available)**

Summary

The Risk and Research (R&R) team is responsible for performance measurement, rebalancing, currency hedging, investment risk management, research, and investment data management. This is a new position reporting to the Chief Risk Officer (CRO). The Manager primarily leads performance measurement, production, and reporting processes for all monthly, quarterly, and annual work cycles, including asset mix and exposure reporting for internal and client stakeholders. The Manager helps lead the rebalancing and currency hedging programs, provides input into the enhancement and development of R&R's investment data management processes, and contributes to other R&R projects as needed.

Responsibilities

Performance Measurement

Leads performance measurement production and reporting, including:
- Ensuring that all data used for asset-mix and performance calculations is complete and accurate, including collaborating with the internal data team and reconciling third-party performance provider output.
- Generating fund-level, custom composite, benchmark and attribution results for performance reporting packages.
- Serving as the key contact for internal stakeholders for ad-hoc performance information requests.

Portfolio Rebalancing and Currency Hedging

Helps lead the portfolio rebalancing and currency hedging programs, including:
- Developing, running and validating information used to generate month-end and quarter-end rebalancing trades.
- Participating in the pre-trade validation and post-trade reconciliation process.

Investment Data Management

Contributes to R&R's investment data management by:
- Providing insight into business rules and logic used in performance measurement output and reports.

- Participating in the identification of specifications for software that interacts with internal databases and testing those applications/tools under evaluation.
- Supporting testing and validation of data feeds (input and output) and tables within the performance measurement framework.
- Serving as a subject matter expert on data related to positions, cash flows, and market data.

Other, including but not limited to:
- Developing and maintaining internal process documentation for relevant functions, facilitating cross-training and team development, and promoting continual process improvement.
- Participating in reviewing and validating other stakeholder reporting produced by R&R.
- Defining effective resource allocation.
- Managing third-party service provider relationships from a business user perspective.

Requirements and Experience
- 10+ years' investment industry experience, emphasizing middle and back-office environments (e.g., performance measurement and portfolio accounting); prior working experience with custodial data files is an asset.
- An undergraduate degree in a finance or data-management discipline.
- Attainment of the CFA or CIPM designations is an asset.
- Proficiency with financial market data sets (e.g., market indices, ESG and security-level tags).
- Strong proficiency with data tools (e.g., Power Query, Power BI, SQL scripts).
- Strong Excel skills with the ability and willingness to learn other analytical tools.
- Proven success in a collaborative, team-oriented environment, including working with technology-focused colleagues.
- 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 oral communication skills.

Personal Characteristics
- Unquestionable ethics and integrity.
- Motivated and hardworking.
- Eager to learn.

Compensation

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

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. 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 <u>and</u> 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 – Manager, Performance Measurement**" in the subject line. We thank all applicants, but will only respond to candidates selected for an interview.

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