



Are you ready for a change? CN Investment Division is your chance to do meaningful work with a smart, imaginative team in a unique and exciting environment. With over \$19 billion in assets, we actively manage the pensions of over 50,000 pensioners and pension plan members. This important mission drives our teams and our vision each and every day.

As a part of the CN Investment Division team, you will always be learning, adapting and creating solutions to keep pace in a changing world. You will also work in a flexible, inclusive, and equity-focused environment with lots of room to thrive and grow your career and skills.

Join our team and be part of something great.

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## Position: Head of Performance Measurement and Attribution

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### Current Opportunity

As Manager, Performance Measurement and Attribution, you will lead a small, specialized, integrated team. With a focus on serving the needs of CN, senior management, and the investment team, your role will focus on ensuring that performance measurement and attribution analysis and reporting and other deliverables provide insightful and accurate reporting on investment activities on a timely basis. The team calculates returns of all the Division's investments and their benchmarks along multiple dimensions to assess investment performance. The group also measures and attributes the contributions of each investment strategy to the total Fund results as well as against their benchmarks. The team provides ad hoc analysis on performance related information to support management, CN, and investment department needs. Your work will be part of an exciting evolution in our systems as we implement Simcorp Dimension. The role is a unique opportunity to participate from the ground up as we implement this best-in-class system and learn and identify potential areas of process improvement. You will be able to apply your knowledge as a nimble, critical team member and leader, offering insights and coaching, and learning from your team as you work together to continually strive for best-in-class capabilities, efficiency and effectiveness.

As the ideal candidate you are a strong team player with excellent communication skills, strong problem solving and analytical skills and attention to detail. You are organized, self-motivated and flexible. You are able to plan, prioritize and problem solve to meet deadlines, especially at peak times.

This is a great manager level position leading a small, tightly knit team that will enable you to grow and contribute to our dynamic organization.

### Primary Responsibilities

Set the strategy for the team

- Contribute to the development of a clear vision for the team's services and value-add to the Division and to our client, CN
- In conjunction with the Chief Financial Officer, drive the overall planning, development, implementation, and monitoring of performance and attribution reporting, dashboards, and associated analytics and insights
- Work alongside your team members as a core part of the implementation of SimCorp Dimension, an integrated system for accounting and investment reporting, gaining critical knowledge about and honing current processes and tasks based on your rich previous experience

- Provide thought leadership in the areas of performance measurement, attribution, and benchmarking, including analysis and recommendation of appropriate benchmarks, and provide expert input to the investment accounting team and to the investment team on various issues. Maintain ongoing dialogue with the investment teams in a spirit of transparency and collaboration
- Drive the development of best-in-class performance analysis and attribution for all asset classes and for the total Fund
- Work within and across departments to understand and articulate a consistent and accurate 'story' of performance attribution, leverage, liquidity, and cash management strategy at the total fund level and for each asset class
- Manage and inspire the team by fostering a productive and respectful work environment through the timely communication of relevant business and work-critical information
- Plan, coordinate, and approve the production of performance dashboards under your responsibility, in order to meet expectations in terms of timeliness and quality
- Coordinate efforts between the performance group, accounting group, custodian and members of the technology team to continuously improve the process and outputs
- Evaluate needs and drive the creation of relevant reporting, dashboards and insights to support investment decision-making, and to senior management to support client needs
- Establish and ensure high standards of data quality for the performance system and ensure compliance with best practices for performance measurement policies and procedures and audit assurance
- Work with other business partners to help plan, develop, implement and manage the design, implementation and maintenance of appropriate controls and system security architecture to ensure data integrity and security for the team's outputs

Plan, manage, and ensure that controls are in place regarding the day-to-day activities of the Performance Measurement and Attribution team:

- As a member of the management team, develop team goals and objectives in support of the corporate goals and objectives
- As an inspiring and effective leader, provide direction and develop team members and provide appropriate performance objectives and development programs. Provide guidance and ongoing coaching and feedback to direct reports.
- Plan projects and priorities, identifying resource requirements, allocating resources, and recruit when needed
- identify and address any blockers, inefficiencies and other impediments to effective service delivery and evaluate and evolve processes and procedures when warranted
- Support the Chief Financial Officer in project implementation and in preparing ad hoc responses to requests from senior management for information and explanations, presentations, reports, etc.

Develop and maintain effective communication linkages and relationships internally with management and other operational areas and with the investment team and externally with investment and data service providers, and other entities to discuss and resolve issues, and exchange information of mutual interest.

Develop and administer the Performance Management and Attribution operating budget, authorize expenditures and report on variances from the approved plan. Recommend any expenditures outside budget for approval.

## Professional qualifications and experience

- Bachelor's or master's degree with a major in finance, applied mathematics, or related field, with a strong appetite for quantitative analysis
- Strong programming skills and experience with tools such as Python, Power BI, SimCorp Dimension, VBA, SQL
- Chartered Financial Analyst (CFA) and/or CIPM professional designation (Certificate in Investment Performance Measurement)
- Minimum of ten years of experience in performance measurement and attribution or related areas, with supervisory experience

## Desirable Skills and Aptitudes

- Quantitative skills and understanding of financial instruments, investment strategies and portfolio construction
- Strong knowledge of benchmarking techniques, performance measurement standards and techniques, statistical approaches, and attribution concepts and methodologies
- Quantitative mindset aimed at measuring the value and effectiveness of decisions
- Intellectual curiosity, a well-developed strategic mind and sound business judgement
- Demonstrated ability to thrive in a fast-paced environment while collaborating with and influencing business partners to achieve strategic goals
- Exceptional written and verbal communication skills, with the ability to effectively articulate complex concepts to a range of technical and non-technical audiences
- Role model with good judgment, professionalism, high integrity, and dependability
- Autonomous, proactive, and thoughtful
- Bilingual (French and English)

If this position sounds like you, we would love to hear from you! Please send your application by June 3, 2022, via email to [jobs@cnid.ca](mailto:jobs@cnid.ca). The information received will be treated in strict confidence.

The Division values diversity and is committed to employment equity. All qualified applicants will receive consideration for employment without regard to race, colour, religion, sexual orientation, gender identity, national origin, age, physical or hidden disability, or protected veteran status. You are encouraged to apply and to self-identify so we can work toward full representation of those groups within our company. Should you require any accommodation in the application or interview process, please just let us know.

We appreciate your time and effort, however, only candidates selected for an interview will be contacted. Thank you for your interest in the CN Investment Division.

**Mandatory COVID-19 Vaccination:** Effective November 1<sup>st</sup>, 2021, all Division employees are required to self-declare their vaccination status against COVID-19. Since CN is a federally regulated company and the Division is a wholly owned subsidiary of CN, all Division employees must have received at least two doses of the vaccine against COVID-19 as a condition of employment. Accommodation measures will be made for medical or other protected grounds under applicable Canadian human rights laws. Please contact us to discuss any requests for exemption from the vaccination requirement.