



Are you ready for a change? CN Investment Division (the 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 pension funds 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.

Position: Specialist, Investment Performance

Current Opportunity

As Specialist, Investment Performance, you will be part of a dynamic team responsible for measuring and reporting the performance and attribution of the plans' funds and its multiple investment strategies. You will report to the Senior Manager, Investment Performance.

With a focus on serving the needs of CN, senior management, and the various investment teams, you will produce performance measurement, attribution analysis, reports, and ad hoc analysis related to investment activities. You will calculate the returns of each investment strategy and their benchmarks, and attribute their contributions to the total Fund results.

Your work will be part of an exciting evolution as we implement a new performance system and enhance our attribution capabilities. The role is a unique opportunity to participate from the ground up in the development of attribution tools and identify opportunities to create insightful and meaningful analysis for the investment teams.

You will be able to apply your knowledge as a nimble and critical team member and learn 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.

This is a great position within the investment performance team that will enable you to grow and contribute to our dynamic organization.

Primary Responsibilities

- Contribute to the development of best-in-class performance and attribution analysis and reports
- Participate to the production, validation, and delivery of daily, weekly, monthly, quarterly, and annual performance reports
- Conduct complex performance analyses on portfolio strategies and investment activities and manage ad hoc requests
- Work closely with the investment teams to develop and enhance attribution analysis to support investment decision-making

- Provide thought leadership in the areas of performance measurement, attribution, and benchmarking, including analysis and recommendation of appropriate benchmarks
- Explain performance results to various stakeholders, provide expert input, and maintain ongoing dialogue with the investment teams in a spirit of transparency and collaboration
- 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
- Work with the performance group, accounting group, custodian, and members of the technology team to continuously improve processes and identify risks
- Support the measurement and reporting of risk metrics in collaboration with the risk management team
- 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

Professional Requirements

- Bachelor's or master's degree 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 five years experience in performance measurement and attribution in a pension fund or asset management company
- Experience in GIPS reporting standards would be an asset

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
- Excellent written and verbal communication skills, with the ability to effectively articulate complex concepts to a range of technical and non-technical audiences
- 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 December 16, 2022, via email to 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.