



Indigenous.Link

Canada's fastest growing Indigenous career portal, Careers.Indigenous.Link is pleased to introduce a new approach to job searching for Indigenous Job Seekers of Canada. Careers.Indigenous.Link brings simplicity, value, and functionality to the world of Canadian online job boards.

Through our partnership with Indigenous.Links Diversity Recruitment Program, we post jobs for Canada's largest corporations and government departments. With our vertical job search engine technology, Indigenous Job Seekers can search thousands of Indigenous-specific jobs in just about every industry, city, province and postal code.

Careers.Indigenous.Link offers the hottest job listings from some of the nation's top employers, and we will continue to add services and enhance functionality ensuring a more effective job search. For example, during a search, job seekers have the ability to roll over any job listing and read a brief description of the position to determine if the job is exactly what they're searching for. This practical feature allows job seekers to only research jobs relevant to their search. By including elements like this, Careers.Indigenous.Link can help reduce the time it takes to find and apply for the best, available jobs.

The team behind Indigenous.Link is dedicated to connecting Indigenous Peoples of Canada with great jobs along with the most time and cost-effective, career-advancing resources. It is our mission to develop and maintain a website where people can go to work!

Contact us to find out more about how to become a Site Sponsor.

Corporate Headquarters:
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Job Board Posting



Careers.Indigenous.Link

Date Printed: 2023/06/08

Director/Senior Director, Analytics And Model Governance

Job ID	75-CE-E1-CB-1F-FE	
Web Address	https://careers.indigenous.link/viewjob?jobname=75-CE-E1-CB-1F-FE	
Company	PSP Investments	
Location	Montreal, Quebec	
Date Posted	From: 2023-03-17	To: 2023-09-13
Job	Type: Full-time	Category: Finance
Languages	Bilingual (French And English)	

Description

ABOUT US

We're one of Canada's largest pension investment managers, with CAD\$230.5 billion of net assets as at March 31, 2022.

We invest funds for the pension plans of the federal public service, the Canadian Forces, the Royal Canadian Mounted Police and the Reserve Force. Headquartered in Ottawa, PSP Investments has its principal business office in Montreal and offices in New York, London and Hong Kong.

Capturing and leading complex global investments requires us to work as one to seize valuable opportunities, in close collaboration with some of the world's top companies. At PSP, you'll join a team of motivated and engaged professionals, dedicated to propelling our organization further than ever before.

EXPERIENCE THE EDGE

At PSP, we encourage our employees to grow, forge powerful relationships, contribute and fuel inspired investment launchpads. We are committed to a culture that fosters collaboration and allows us to think beyond, in an interconnected way. We advocate for our employees to speak-up, learn, experiment, share, and be part of an inclusive work environment where diversity is embraced.

ABOUT YOUR ROLE

As a Director/Senior Director, Analytics and Model Governance, you will be responsible for leading and organizing the work of the team by providing analytical insight of portfolios managed by the Capital Markets group. The incumbent will lead and organize the work related to the model risk management at PSP Investments.

As a Director/Senior Director, Analytics and Model Governance, you will:

- Establish a strategic business plan for the Analytic and Model governance group and develop strategic actions to be implemented for attaining the desired objectives in terms of human and material resources
- Develop business partnership with Public Markets portfolio managers by supporting them with the valuation of financial instruments and related analytics prior to and after the transactions
- Provide analysis, support and recommendations related to strategies, benchmarks, limits and reports to each asset classes during their portfolio implementation phase
- Develop new financial and quantitative measures that better reflect portfolio management activities and used as primary tool in their investment decisions and risk/return optimization
- Develop and adapt reports to each level of management (board of directors, committees, management and portfolio managers) within the organization to support managements and financial decisions

Develop and ensure compliance with the PSP Valuation Procedure for financial instruments and derivative products

- Actively participate in the New Product Committee and the Valuation Committee regarding all matters pertaining to valuation of financial instruments
- Value and report daily all financial instruments valuations
- Explain mark-to-market variations by relating them to financial variables
- Reconcile valuation of financial instruments and structures with counterparties
- Keep abreast of developments in valuation methodology
- Develop and ensures compliance with the PSP Model Governance Procedure for all in-scope models at PSP
- Actively participate in the Model Advisory Committee (MAC) regarding all matters pertaining to model Management
- Assess the department needs regarding Analytics and model governance systems and recommend appropriate solutions
- Lead the implementation, validation and maintenance of all analytics systems and data under his purview
- Lead the team of Analytics and Model governance and foster Talent development
- Foster a risk culture within PSP investment groups
- Maintain positive relationships with all PSP business units
- Actively participate within the Risk Management Group
- Any other tasks as required by business imperatives

WHAT YOU'LL NEED

- Master's degree in Finance, Business Administration or Mathematics
- Professional designation: FRM, PRM or CFA, an asset
- Minimum 12 years of related experience in financial instruments valuation, analytics or risk management
- Minimum of 5 years' experience in personnel management
- In-depth knowledge of financial instrument valuation methodologies and mathematical modelling for financial markets

- In-depth understanding of the structure of capital markets and financial instruments
- Deep knowledge of market risk measurement (VAR)
- Bilingual (French and English)
- Strong leadership skills
- Accountable and results-driven
- Ability to think in abstract terms and solve problems
- Excellent ability to communicate and influence others
- Pro-active, creative, innovative and open minded
- Ability to maintain trust at all levels of the organization

We offer a tailored employee experience and competitive total rewards and benefits package* designed to attract and retain global diverse talent, reward performance, and reinforce business strategies and priorities. Beyond salary and incentive pay eligibility, you have access to:

- A flexible hybrid work model with a mix of in-office and remote days based on business groups, teams, and roles
- A hybrid allowance to support any hybrid related needs
- Competitive pension plans
- Comprehensive group insurance plans
- Unlimited access to virtual healthcare services and wellness programs
- Generous and inclusive paid family leave
- Vacation days available on day one with additional days on milestone service anniversaries, and summer Friday afternoons off
- Investment in career development

*Benefits package may vary based on your employee type.

At PSP, we aim to provide an inclusive workplace where we leverage diversity and where everyone feels valued, safe, respected and empowered to grow. As part of this leadership commitment, we strongly encourage applications from all qualified applicants and strive to offer an inclusive and accessible candidate experience. If you require any accommodation for any part of the recruitment process, please let us know.

Visit us on www.investpsp.com/en/

Vaccination: We are committed to a healthy and safe work environment. As a Canadian Crown Corporation with offices around the world, we adhere to Canadian and local government guidelines regarding COVID-19. Vaccination is not currently a mandatory employment criteria. However, this is subject to change, depending on Canadian and local government guidelines.

How to Apply

Click "Apply Now"