



## POSITION PROFILE

### DIRECTOR, INVESTMENT RISK MANAGEMENT

The Teachers' Retirement Allowances Fund (TRAF) is seeking an experienced investment risk professional to join its investment team. Successful candidates will have the opportunity to contribute in a meaningful way to the diligence and oversight of our portfolio.



## Overview

Based in Winnipeg, Manitoba and established in 1925, TRAF administers and manages the pension plan for public school teachers in Manitoba. Currently, the investment portfolio totals approximately \$10 billion. We focus on the long-term sustainability of the pension plan and invest the plan's assets in a diversified portfolio of public and private investments, including alternative asset classes such as real estate, private equity, private debt and infrastructure.

TRAF is committed to a diverse, equitable and inclusive workplace. Under *The Accessibility for Manitobans Act*, all applicants may request reasonable accommodation, which will be provided throughout the recruitment process.

## Responsibilities

Reporting to the Chief Investment Officer, the successful candidate will play an integral role in the oversight of investment risk, including:

- Establishing and improving policies pertaining to investment risk
- Developing and maintaining various tools, including third-party systems, used to measure and monitor investment risks
- Preparing reports on investment risk
- Conducting ad hoc analyses to assess the impact of macroeconomic, geopolitical and other market-related events
- Providing written and verbal reports to the Internal Investment Committee and/or statutory Investment Committee (as requested) on a variety of matters
- Carrying out operational and ESG due diligence on new and existing investments

## Competencies

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- Excellent research, technical and analytical skills
- Ability to effectively communicate verbally and in written form, including experience presenting complex analyses to a board or investment committee
- Demonstrated experience in deriving actionable insights from both qualitative and quantitative information
- High level of ethics and integrity, with a strong conviction for fulfilling fiduciary standards
- Understanding of the various risks specific to pension plans
- Experience with business process improvement, including effectively managing projects with consultants and other vendors
- Self-motivated individual who can take initiative and work independently with limited oversight, while also collaborating as part of a team
- Strong work ethic and ability to multi-task
- High attention to detail and accuracy

## Compensation

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- A competitive compensation package will be negotiated based on experience and qualifications.

## Apply Now

To apply for this position, or for additional information about TRAF and the Director, Investment Risk Management role, please contact [employment@traf.mb.ca](mailto:employment@traf.mb.ca) with your cover letter and resume.

We thank all applicants; however, only those under consideration will be contacted.

## Qualifications

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- A minimum of eight years of experience in investment risk management, preferably with a pension fund or similar asset owner, or in a pension consulting role
- Knowledge of capital markets and portfolio management concepts
- Proven ability to evaluate and implement risk systems, such as MSCI BarraOne, Aladdin Risk or other similar systems
- A minimum of an undergraduate degree in accounting, finance, statistics, math or business administration; a graduate degree is an asset
- Completion of the CFA program
- Completion of other industry designations (e.g. FRM, CPA, CAIA, etc.) is an asset
- Practical experience working with Microsoft Excel and PowerPoint is required
- Knowledge of AI applications, business intelligence software (e.g., Tableau, Microsoft Power BI, etc.) and coding (e.g., Python, Matlab, etc.) used in risk analysis is an asset

