



CAPITAL MANAGEMENT LTD

## **Job Description**

### **Full-time role**

*Fixed Income Portfolio Manager (National Occupation Classification # 1112)*

The Fixed Income Portfolio Manager leads the development and execution of trading strategies and plays a key role in managing portfolio construction and risk. Successful Fixed Income Portfolio Managers build and manage dynamic relative value and macro-focused fixed income portfolios producing industry leading risk-adjusted returns.

Duties of the Fixed Income Portfolio Manager position include:

- Develop and execute trading strategies for a macro/relative value short-term interest rate portfolio with a focus on Europe
- Together with the analysis team, develop and enhance advanced analytical processes and risk management applications for short-term interest rate products
- Create and scale a short-term interest rate investment portfolio utilizing a strong and disciplined risk management approach
- Identify short and longer term opportunities based on relative value/analysis, macro fundamentals, volatility and foreign exchange
- Augment European short-term interest rate portfolio with strategies in G10 countries using similar instruments
- Use new and existing insights to support idea generation and rates analysis
- Challenge consensus views and monitor volatility based on significant prior experience
- Provide industry leading risk-adjusted returns on deployed capital

Successful candidates should possess the following skills and experience:

- Minimum 10 years European short-term interest rates trading/portfolio management experience in the financial management industry
- Prior experience on short-term interest rate or repo desks of top-tier global investment banks or hedge funds is a requirement
- Minimum bachelor's degree or equivalent experience in a combination of statistics, mathematics, and economics
- Minimum top quartile performance compared to peers at the candidate's previous firm
- Proven track record of consistent, risk-adjusted returns with a high Sharpe ratio for at least 3 years

- Minimum 10 years experience in proprietary trading of short-term interest rate futures and options, bond futures and options, foreign exchange forwards and options, and overnight index and interest rate swaps
- Proven ability to manage a firm's risk capital effectively during market crisis events
- Advanced understanding of financial modeling and financial impact of macro-economic themes and issues
- Excellent analytical and quantitative skills, with strong attention to detail
- Strong written and verbal communications skills (English)
- Ability to manage multiple tasks and thrive in a fast-paced team environment
- Must have the ability to become registered with the Ontario Securities Commission as a Portfolio Manager

*Work location and contact information:*

Company: GWN Capital Management Ltd.  
Address: 1235 Bay Street, Suite 800, Toronto, ON, M5R 3K4  
Email: [info@gwncml.ca](mailto:info@gwncml.ca)  
Phone: (416) 355-1110  
Language of work: English

*Compensation:*

- \$200,000 - \$250,000 annual salary range plus bonus of 0% - 20%
- Health and dental benefits package

Please email resume and cover letter to [info@gwncml.ca](mailto:info@gwncml.ca)

Please include a university transcript and copies of P&L records for as long as possible, including at least the last three years.

We thank all applicants for their interest but will only contact candidates selected to advance in the hiring process.