



## **Investment Analyst – Cook County Pension Fund**

### **The Cook County Pension Fund**

The Cook County Pension Fund (the Fund) is comprised of two distinct public retirement systems, the County Employees' and Officers' Annuity and Benefit Fund of Cook County (the County Fund) and the Forest Preserve District Employees' Annuity and Benefit Fund of Cook County (the Forest Preserve Fund). Both funds are public employee retirement systems that provide pension, disability, and other benefits to employees of Cook County and the Forest Preserve District. Each fund has its own distinct portfolio of investment assets, with assets under management (unaudited) as of August 31, 2023, of approximately \$12,457 million and \$195 million for the Cook County and Forest Preserve Funds, respectively. Each Fund holds a diversified group of asset classes via third party managers including public equities, fixed income, real estate, hedge funds, private equity and other private assets. More information on the Fund's portfolio can be found on the Fund's website at <http://www.cookcountypension.com>

### **Summary**

The primary focus of this role is supporting portfolio management through data management/reporting, market and portfolio research and analysis, and operational support. Additional responsibilities include project management of key initiatives.

### **Essential Duties & Key Responsibilities**

#### **Data Management and Reporting**

- Construct database of public and private **market** performance data
- Develop **portfolio** summaries including manager performance, compliance, reconciliation and attribution metrics
- Construct database of public markets **managers** performance and investment team related factors

#### **Market and Portfolio Research and Analysis**

- Construct performance and risk analysis tool for public and private **markets** including comparative performance analysis of different public and private market over time and performance sensitivity to economic and financial market variables
- Construct database and **portfolio** risk analysis tool that allows forward looking and scenario analysis using such risk factors as countries, exposure to weather patterns, trade patterns, supply chains, interest rates, inflation, economic growth, and commodity prices.
- Construct forward looking relative performance tool for **investment managers** based on quantitative factors.

#### **Operational Support**

- Verify reporting data ensuring accuracy and consistency of reporting
- Evaluate and reconcile accounting and performance information provided by investment managers, custodian, and investment consultant
- Support audit activities of all investment manager fees and reconciliations
- Maintain all data (i.e., contact, portfolio reporting and manager tracking)



- Develop customized reports as needed
- Prepare review logs for all incoming reports and compliance documents
- Provide support to database development and maintenance

### **General**

- Maintain base-level awareness of global and domestic economic developments
- Assist with request for proposal development and response tracking
- Provide research on investment trends and strategies as requested
- Coordinate presentation materials for committee and board meetings
- Assist in developing education research/materials for the Investment Committee
- Support communication and documentation efforts
- Attend meetings on request and coordinate meeting preparation
- Ensure outgoing materials are completed accurately and on a timely basis
- Assist in special projects including but not limited to FOIAs, Senate Questionnaires, RFPs, etc.

### **Requirements**

- Bachelor's degree in finance, economics, related field from an accredited college or university.
- At least two years of working experience in an investment, financial or analytics related field.
- Demonstrated knowledge of programming and database environments commonly used in investment analysis such as Excel, Python, R or SQL.
- Familiarity with machine learning and AI tools and platforms.
- Demonstrated interest or experience in investments.
- Ability to work independently, completing projects with modest supervision.

### **Preferences**

- Advanced degree.
- Chartered Financial Analyst (CFA).
- Chartered Alternative Investment Analyst (CAIA).

### **Non-Discrimination**

The Fund firmly supports the principle and philosophy of equal opportunity for all individuals, regardless of age, race, gender, creed, national origin, disability, veteran status or any other protected category pursuant to applicable federal, state or local law. Minorities, women and individuals with disabilities are encouraged to apply.

**Please submit resume and cover letter to [investments@countypension.com](mailto:investments@countypension.com).**