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Duty Statement

Classification: **Investment Officer II**

HCM#: **275-635-4671-059**

Position Number: **8603**

Branch/Section: **Investment Office, Investment Operations**

Location: **Sacramento Headquarters**

Telework: **Office-centered**

Working Title: **Investment Data Analyst**

Effective Date: **December 1, 2023**

Collective Bargaining Identifier (CBID): **R01**

Supervision Exercised: **Yes** **No**

CalPERS is the nation's largest public pension fund with investments in both domestic and international markets. The Investment Office (INVO) is responsible for investing and managing assets with the goal to generate total returns on a long-term basis while managing risk. Investment Operations - Data Integrity Group (DIG), is responsible for maintaining many critical data elements across INVO. DIG manages the reconciliation breaks between the investment book of record and accounting book or record, correcting errors on either side and creating effective procedures to prevent future reoccurrence of breaks. DIG processes investment cash flows across the PERF and ensures balances tie out from what is expected. DIG is the centralized team responsible for securities set up, maintenance and balance confirmation. In addition, DIG provides reporting across the organization and externally on investment holdings information.

Under the direction of the Associate Investment Manager (AIM) of the Data Integrity Group, the IO II is the full working level providing coordination, review, and resolution of issues pertaining to cash and investment position reconciliations, pricing, and corporate actions. The IO II will effectively communicate and maintain relationships with various internal and external parties to carry out specific control responsibilities. The IO II will maintain a positive team management approach while demonstrating CalPERS' Core Values of Quality, Respect, Integrity, Openness, Accountability, and Balance in accordance with personal work ethic in alignment with CalPERS Investment Beliefs.

Essential Functions

45% Onsite¹ and virtually, responsible for public market investment data integrity and analysis. Assists the AIM & Investment Manager (IM) with responsibilities supporting the Investment Office, including managing and monitoring daily cash and position reconciliation processes and issue resolution for public market investment book of records (IBOR). Overseeing the publication of daily cash balances. Performing complex research and analysis and present findings and recommendations to the investment operations management team in a timely and efficient manner for resolution of issues raised by CalPERS investment staff and external parties. Using Aladdin and CalTAIN monitor, research, and analyze corporate actions. Through Aladdin, process corporate action elections within deadlines, reconcile activity, and apply security restrictions. Manage and analyze pricing issues between the custodian and investment book of records. Maintain public market securities Security Master File (SMF) database, ensure quality and consistency across assets. In Aladdin, develop and implement procedures to streamline daily workflow. Liaise, communicate, and maintain relationships with various internal and external parties. Using Kyriba, support the effective reporting of cash and liquidity, work with staff across the enterprise to monitor, maintain, and report to AIM Data Integrity liquidity forecast and results.

40% Onsite and virtually, assist the AIM with investment system analysis by providing guidance and direction to INVO related to the evaluation of public markets systems. Assist the AIM in the development and implementation of investment data strategy operations processes. Identify and implement innovative improvements, enhancements,

and solutions relating to public market trading and investment data strategy systems. Review, test, and provide feedback to the AIM, Data Integrity on proposed enhancements. Liaise with staff and outside parties on issues relating to reporting and data.

15% Onsite and virtually, work on special projects and perform research as assigned by the AIM, IM, and/or ID of Investment Operations.

Working Conditions

- ¹This position is designated office centered and works primarily onsite, Sacramento, CA Headquarters, at least but not limited to three weekdays.
- Combination of computer work and team meetings
- Fast-paced environment; direct interaction with all levels of all asset classes/divisions in INVO

Conduct, Attendance and Performance Expectations

- Ability to maintain consistent attendance
- Ability to demonstrate punctuality, initiative, and dependability
- Ability to model and support CalPERS Core Values (Integrity, Accountability, Respect, Openness, Quality and Balance)
- Ability to model CalPERS Competencies and demonstrate proficiency in; Collaboration, Leading People, Leading Change, Driving Results, Business Acumen, Communication, and Leading Self.

I have read and understood the duties and essential functions of the position and can perform these duties with or without reasonable accommodation.

Employee Name:

Employee Signature: _____ **Date:**

I certify that the above accurately represent the duties of the position.

Supervisor Signature: _____ **Date:**