

Samuel Kunz
Chief Investment Officer

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PROFILE:

EXPERIENCE: Chief Investment Officer who has managed investment allocations opportunistically with attention to liquidity and risk management.

ANALYTICAL SKILLS: Proven advisor who weighs qualitative and quantitative data in developing long/short term investment strategies.

COMMUNICATION SKILLS: Team builder who advises peers, executives, and boards with evidence/reports that influences and informs them in their decision-making process.

EXPERIENCE:

CITY OF CHICAGO POLICEMEN'S ANNUITY & BENEFIT FUND

Chicago, Illinois

(2008-Present)

CHIEF INVESTMENT OFFICER ~ PUBLIC PENSION PLAN

Oversee pension and benefit fund of \$3.25 billion that serves 8,000 retired and 13,000 active employees. Lead Investment Committee Meeting and make recommendations to an 8-person Board of Directors regarding allocation of funds and hiring/firing managers. Advise and educate Trustees on risk, and opportunities related to long/short term investment frameworks. Advance the Plan through state of the art asset allocation. Establish benchmarks and goals. Meet fund managers on a regular basis to review performance and strategy. Supervise a team of outsourced consultants and researchers. Develop a broad, hands-on understanding of several investment classes: public and private equity, fixed income, hedge funds, real estate, and infrastructure. Manage assets and liquidity needed for monthly payout of \$45 million.

- Hired to shift and diversify allocations in a way that will reduce exposure to equity.
- Met with over 450 managers (existing/potential) in less than three years, issuing notes on each meeting.
- Conducted specific searches for managers in Fund of Hedge Funds, Funds of Private Equity, Infrastructure, Global REITs, Senior Bank Loans, TALF, PPIP, Global Macro, GAA/GTAA, Value-add/Oppportunistic Private Real Estate, and Long-Only Equity
- Forecasted the oversold condition in bank loans, REITs, and RMBS, which led to timely allocations.
- Retooled Equity exposure with a focus on manager diversification, inclusion of MWDDBE firms, and liquidity risk.
- Created models for liquidity needs and performance appraisals of fund managers. Developed a database to track managers and provide weekly reports to trustees.
 - Played key role in the organization's being nominated for *Pension Fund of the Year* (2009) by *Money Management Letter*. Recognized for "making strides to get the plan better exposed to alternatives and opportunistic strategies" and earning "the respect of trustees and managers." Nominated *Rising Star of Public Funds* (2010) by the *Money Management Letter*. *aiCIO Industry Innovation Awards* nominee (2011) in the Public Pension Plan Below \$15B category. Featured as one of the "*40 under 40 Chief Investment Officers*" by aiCIO (2011)

SG CAPITAL MANAGEMENT LLC

Chicago, Illinois

(2006-2007)

SENIOR RESEARCH ANALYST ~ LONG/SHORT HEDGE FUND

Monitored and analyzed Russell 2000 companies. Conducted daily in-depth interviews with 2-4 CFOs to test business assumptions. Built models to aggregate analysts' forecasts and compare results.

- Generated long/short investment ideas by establishing and maintaining relationships with sell side analysts.
- Enhanced the firm's understanding of valuation by adding quantitative screens to set quarterly targets.

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- EXPERIENCE:** **SANDOZ FOUNDATION, QUAKER SECURITIES, INC.**
Nyon, Switzerland (2000-2005)
SENIOR VICE PRESIDENT & FINANCIAL ADVISOR ~ BROKERAGE
Played a key role in the organization and launch of the start up. Reported to the Managing Director at the second largest brokerage firm in Switzerland. Built initial trading computations and models to take advantage of current market opportunities. Recommended investments to institutional clients and high net worth individuals on a daily basis. Conducted daily meetings to assess market conditions, and weekly meetings to set goals for marketing and sales. Supervised a team of 4 Senior Vice Presidents.
- Built a stock selection model (the “Laffer Combo”) to screen the S&P-500 quantitatively, qualitatively and technically.
 - Mentored several interns who were hired to full time positions and later became Fund Managers and Investment Bankers.
- SCHRODER SECURITIES, INC.**
Geneva, Switzerland (1992-2000)
REGISTERED SALES REPRESENTATIVE & STOCKBROKER
Built strong relationships with clients based on an ability to listen, understand clients’ goals, and recommend the most appropriate investments. Worked at leading U.S. market centers (N.Y., L.A., Chicago).
- Ranked as the firm’s #2 producer.
 - Lectured at the Universita of Bologna on trading techniques (1998).
- EDUCATION:** **BOOTH GRADUATE SCHOOL OF BUSINESS, UNIVERSITY OF CHICAGO**
Chicago, Illinois (2007)
M.B.A., graduated with Honors
Gained practical understanding of:
- Forecasting & Decision Making • Managerial Decision Modeling • Motivation
- Alumni Activities:**
- Interview candidates for the Booth Graduate School of Business.
 - Lectured to WeIMG, a student group focused on Investment Management.
 - Chicago Booth 2010 Distinguished Alumni Awards Committee
- SCHOOL OF COMMERCE LA CHÂTELAIN**
Geneva, Switzerland (1991)
Swiss Federal Certificate of Business, graduated with Distinction
- CERTIFICATION:** **Chartered Financial Analyst (CFA)** (2004)
CFA Institute
Chartered Alternative Investment Analysts (CAIA) (2010)
CAIA Association
Master of Financial Technical Analysis (MFTA) (2005)
Certified Financial Technician (CFT) (2003)
International Federation of Technical Analysts
- AFFILIATION:** CFA Society of Chicago (world’s oldest investment analyst society)
CFA Asset Manager Code Advisory Committee
UBS Institutional Advisory Council
aiCIO Magazine Advisory Board
Beta Gamma Sigma (international honor society)
- LANGUAGES:** Fluent in English, French, and Italian
- ELIGIBILITY:** Permanent Resident