Steve Hall, CFA, FRM

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PROFESSIONAL EXPERIENCE

Nationwide Asset Management **Columbus, Ohio**

Investment Professional, Portfolio Manager and Trader *Dec 2017 - Current*

- Co-manage two multi-asset class fixed income separate accounts for external clients totaling approximately $780M in AUM; responsible for all portfolio management activities including investment strategy, portfolio construction, performance and risk attribution, and trading
- Support overall investment strategy and asset allocation using a variety of quantitative methods including multivariate regression, PCA, and nearest neighbors analysis
- Led a team of data scientists to develop a systematic equity sector rotation strategy using KNN regression in Python; model results improved the Sharpe ratio vs. the S&P 500 by 0.15 over various out-of-sample tests
- Developed an automated process to monitor real-time positioning and performance across accounts using SQL and Python
- Leading a Python reskilling initiative for Nationwide investment professionals; teaching over 20 investment associates Python functionality for finance including multivariate regression, PCA, and mean-variance portfolio optimization

Derivatives Trader *Nov 2016 - Dec 2017*

- Developed an automated trading process in VBA that integrates Bloomberg's EMSX API for Nationwide's volatility control funds (approx. $6B in notional)
- Executed future, option, and swap trades across asset classes on behalf of Nationwide Asset Management's portfolio managers
- Executed exotic option trades to hedge fixed-indexed annuity and individual universal life market exposures

Market Risk Analyst *Jun 2015 - Nov 2016*

- Developed and maintained MATLAB model for estimating liquidity VaR for Nationwide's derivative positions
- Enhanced stochastic spread model to assess spread risk and capture correlation risk with other market risk factors
- Monitored, evaluated, and summarized market risks across Nationwide's investment portfolios
- Aggregated market and credit risk exposures to develop economic capital needs for the Enterprise
- Presented summary of investment risk profile and risk budgets to Chief Investment Risk Officer monthly

Associate, Financial Leadership Rotation Program

Enterprise Portfolio Management - Rotation 4 *Mar 2015 - Jun 2015*

- Developed econometric currency models to inform the decision to hedge international exposures

Enterprise Risk and Capital Management - Rotation 3 *Sep 2014 - Mar 2015*

- Developed underwriting cycle models for P&C statutory lines of business to estimate the impact of serial correlation in a multi-year economic capital model

Nationwide Economics - Rotation 2 *Mar 2014 - Sep 2014*

- Developed a data-driven forecast of housing market health for 373 Metropolitan Statistical Areas across the country for use in a media-generating publication

Scottsdale Finance Performance Management & Analysis - Rotation 1 *Aug 2013 - Mar 2014*

- Built a valuation model allowing management to analyze the profitability of new business opportunities and support investment decisions

EDUCATION

Miami University **Oxford, Ohio**

Bachelor of Science in Finance

Minors in Economics and Decision Sciences *Class of 2013*

- **Cumulative GPA:** 3.84 / 4.0

CERTIFICATION/SKILLS

Certifications & Training: Chartered Financial Analyst, Certified Financial Risk Manager, Python for Data Science by UC San Diego

Technical Skills: Python, MATLAB, SQL, VBA, Git, Bloomberg, Haver, FactSet, thinkFolio, QlikView, Tableau

Modeling Skills: Linear and Logistic Regression, K-Nearest Neighbors, Decision Trees, Principal Component Analysis, Linear and Quadratic Optimization