Joseph A. Yusko, CFA, CAIA, CIPM

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SUMMARY

Seasoned investment manager with over a decade of experience in portfolio management and quantitative analysis, currently leading investment strategy overseeing the wealth management department for $900 million in AUM at Seven One Seven Capital Management. Proven expertise in innovative financial models, capital markets, and managing diverse investments, underpinned by advanced certifications including CFA®charter, CAIA®charter, and CIPM®certificate.

PROFESSIONAL EXPERIENCE

SEVEN ONE SEVEN CAPITAL MANAGEMENT — **Lancaster, PA**
Director of Investment Management — **06/2022 to Present**

Portfolio Lead firm investment strategy for $900 Million in AUM across 7,000 client accounts and 3,000 client relationships. Portfolio manager for firm focusing on values aligned actively managed strategies. Internally promoted to Director of Investment Management in 2023. Produce client facing market commentary. Oversee wealth management department including trading, investment research, and investment management.

- Portfolio Manager for 36 traditional and values-based SMA active management strategies for $750 million from fund based to individual equities strategies
- Manage three analyst direct reports comprising the wealth management department coordinating portfolio management, asset allocation, research, trading, and operational needs for the firm.
- Investment lead on for the retirement plan team responsible for designing 401(k) and 403(b) investment allocations consisting of QDI, fund lists, and managed models for 34 plans with $40 million in assets. Provide quarterly plan investment review and vetting potential retirement plan vendors.
- Create internal and client facing market and investment commentaries and communicate investment strategy to equip 20 advisors and 3,000 clients with our market pulse and strategy updates.
- Launched TAMP investment offerings for advisors adding $300,000 in revenue with the first advisor onboarding and launched 2 growth dividend replication strategies and 6 buffered ETF strategies for a first-year revenue increase of $350,000. Designed marketing materials for the strategies to launch the offerings and served as relationship manager for external advisors investing in models.
- Subadvisor Portfolio Manager for the GLRY and FVRR ETF's from 2022-2024.
- Chair the investment performance committee and lead creating performance policies and performance composites on path to claiming GIPS compliance liaising with the composite system vendor, verification firm, and performance consultant for the project leading to the creation of 20 composites.
- Chaired the Investment committee providing investment oversight and guidance for the firm. Lead the Revision of firm values-based screening methodology in response to vendor methodology changes and prior policy deficiencies with regards to inconsistent vendor data and data timeliness.
- Met with institutional and high net worth clients to provide investment process and strategy commentary and investment advice on complex situations. Oversaw client portfolio analysis and advise.
- Created and oversaw investment strategy, investment manager, and investment reporting and KPI's.
- Project manager for conversion from Envestnet Tamarac to AdvisorPeak trading software. Added the capacity trade accounts in households, incorporate client directed positions, and provide execution of advisor directed models for onboarding advisors seeking business continuity.

SEI INVESTMENTS COMPANY — **Oaks, PA**
Quantitative Analyst — **11/2014 to 06/2022**

Joined the fixed income portfolio management team as collateral analyst supporting LDI derivative portfolio collateralization on $2 billion book. Lead trading systems integration and managed trade settlement. Promoted to Quantitative analyst internally focusing on creating hedging models and bond ladder automation algorithms. Traded managed index replication municipal bond strategies and created and implemented LDI hedging strategies. Traded US Treasuries, Corporate Bonds, Foreign Government Bonds, and Municipal Bonds.

- Implement and analyzed LDI strategies for USD, EURO, and GBP denominated pension plans.
    - Non-US LDI: Created and applied models for interest rate and inflation in leverage, KRD, and DV01/IE01 on $2 Billion book. The models allowed the portfolio management team to take on full management of hedge portfolios for the solutions team. The models provided hedge performance versus IPS constrains and calculated trading packages of bonds and derivatives for Sr. PM to execute.
    - US LDI: Created completion hedging models using US Treasury Strips to meet KRD DV01 exposure targets for $2.5 Billion in assets. Traded US Treasury strips for $2.5 billion of portfolios to implement asset liability hedging.
- Managed $300 million of index tracking municipal bond SMA portfolios using a factor based, constrained optimization process to replicate benchmark index performance across SMA accounts under the Sr. PM for sub 100bps tracking error target. Sourced municipal bond inventory, modified optimizer constraints, and executed trades for strategy.
- Designed and implemented an automated trade execution models for US Treasury, Corporate Bond, and Municipal Bond laddered bond portfolios automating the investment of $3 billion across 6,000 laddered bond SMA accounts leading to 17% reduction in overhead costs and 4-person reduction of staffing needs in moving to block trading accounts from individual account investment.
- Facilitated daily margining and risk management of $2 billion OTC derivative and FX hedging program for mutual funds and unitized assets in USD, EUR, and GBP.
- Responsible for trade settlement on $11 billion fixed income trade desk through DTC, Euroclear, CREST, and Clearstream. Implemented SWIFT integration and prematching for nearly 85% reduction in settlement issues.
- Facilitated integrations between custodians, Bloomberg AIM OMS, back-office, and risk systems working with vendors, internal technology groups, and stakeholders to move desk to straight through processing.
- Ensured data integrity on desk through reconciliation of margin positions, swap valuations, account positions, account status, and fund leverage. Ensured 0% default on margining and no forced buy-ins on bond trades.
- Developed manager comminution automation and an automated account oversight report to track account manager performance on managing SMA investment and moving SMA trade instructions to daily electronic batch lists from individual trade instruction sheets. Automation identified trades requiring action versus no action required and reduced daily message flow to account managers to 40 messages per day from 300.

EDUCATION

EASTERN UNIVERSITY — **St. Davids, PA**
Master of Science in Data Science — **2023-Present**

SAINT VINCENT COLLEGE — **Latrobe, PA**
Bachelor of Science in Economics and Mathematics — **2010-2014**

CERTIFICATIONS

Chartered Financial Analyst®, CFA Institute — **2022**
Certificate in Investment Performance Measurement®, CFA Institute — **2023**
Chartered Alternative Investment Analyst®, CAIA Association — **2024**

SKILLS

- **Portfolio Management:** Values-Based Investing, Active Management, Index Replication, Bond Ladders
- **Investment Solutions:** ETF, 401(k), 403(b), SMA, UMA, LDI, ALM
- **Asset Classes:** Equities, Fixed Income, Alternatives, Cryptocurrency, Real Assets
- **Financial Analysis:** Fundamental Analysis, Quantitative Analysis, Financial Planning and Analysis
- **Investment Performance:** GIPS, composite creation, performance policies, manager appraisal
- **Data Science:** Python, R, SQL, VBA, Excel, Machine Learning, AI, VS Code, JupyterLab
- **Python Packages:** NumPy, Pandas, Scikit-learn, Seaborn, Matplotlib, SciPy, TensorFlow
- **Productivity Software:** Microsoft Office, Microsoft Excel, Microsoft Outlook, Monday.com, Salesforce
- **Financial Software:** Bloomberg, FactSet, YCharts, Market Axess, BlackRock Aladdin, Tamarac, Addepar
- **Risk Management:** Collateralization, stress testing, VAR analysis, factor analysis, scenario analysis