

# NATE DORR

FSA

Senior Director - Head of Quantitative Development

nate.dorr@milliman.com

+1 312 577 2858



## Current Responsibility

Nate Dorr leads the Quantitative Development Group within Milliman's Financial Risk Management practice in Chicago. He joined the firm in 2011.

## Professional Work Experience

The group focuses on quantitative finance modeling for market consistent valuation and pricing of equity and interest rate derivatives with a particular focus on those embedded and related to insurance products. This work includes economic scenarios, hedge strategy development, and financial projections for hedge strategies with nested stochastic techniques.

Nate oversees development and support of FRM's standard software suite for valuation and risk analysis of fixed income assets and derivatives in real time trading applications. The group also focuses on quantitative driven fund management, volatility forecasting, volatility controlled funds, and risk parity strategies.

Prior to joining Milliman, Nate worked for multiple insurance companies in derivative strategies and investment management roles. He worked on equity derivative strategies, variable annuity hedging, FIA design, and risk management, and also in interest rate derivative risk management and hedging. Additionally, he has experience in investment risk management for fixed-income portfolios.

## Professional Designations

- Fellow, Society of Actuaries
- Member, AAA

## Education

Bachelor of Mathematics and Economics, Rose-Hulman Institute of Technology