LI FENG ASA, MAAA

Associate Actuary

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Current Responsibility

Li Feng is an associate actuary with the Life Practice in Milliman's Seattle office. She joined the firm in 2013.

Professional Work Experience

Since joining Milliman, Li has primarily worked on modeling and financial reporting for annuity products. Li has worked on a variety of projects, including Statutory and GAAP MG-ALFA® model validation, model conversion, and valuation. Recent experience includes:

- Managing a team of offshore resources used in business as usual (BAU) staff augmentation and worked on financial reporting for the fixed annuity for a U.S. insurer. She was responsible for coordinating reporting requests across different teams, explaining the quarterly financials, and providing analysis to support management decisions.
- Performing cash-flow testing, embedded value calculations, and VM21 analysis for variable annuities.
- Participating as a modeler for projects involving non-guaranteed element adjustments for life insurance products.
- Working on implementation of U.S. GAAP Long Duration Targeted Improvements.
- Contributed to several projects related to model validation, model governance and model conversion.

Professional Designations

- Data manipulation and analysis: Microsoft Excel and VBA, R
- · Database: Microsoft Access, Microsoft SQL Server
- Software development: C#

Education

- MS, Computational Finance and Risk Management, University of Washington
- BS, Information and Computing Science, University of Science and Technology Beijing

