

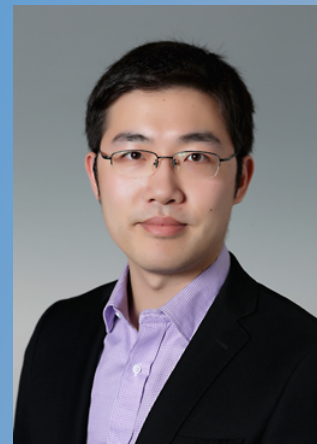
LUYAO LI

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Consulting Actuary

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Current Responsibility

Luyao Li is a consulting actuary with the Philadelphia office of Milliman. He joined the firm in 2016.

Professional Work Experience

Luyao has been managing the asset modeling and projection for numerous Merger & Acquisition transactions and reinsurance deals. He is also involved in several consulting projects regarding asset liability management (ALM), strategic asset allocation, portfolio optimization, and rotation. For ALM, he has experience on duration matching, efficient frontier, and derivative modeling. He also helps on cash flow testing projections for asset modeling.

Prior to Milliman, Luyao was with a public accounting firm working on financial reporting, auditing, modeling, and projection.

Professional Designations

- Fellow, Society of Actuaries
- Member, American Academy of Actuaries
- Chartered Financial Analyst

Education

BS, University of Michigan