

Reggie Xu

CFA, FRM

Trader and Risk Manager

Financial Risk Management



CURRENT RESPONSIBILITY

Reggie Xu works for the Capital Markets and Trading Group within Milliman's Financial Risk Management Practice in Chicago. This group advises clients in banking, insurance, mortgage servicing, and funds management on financial risks, hedging strategies, and trading operations. Reggie currently manages several hedging programs for both U.S. and international clients.

EXPERIENCE

Reggie has more than five years of experience in capital markets and extensive experience in option pricing and volatility modeling.

Prior to joining Milliman, Reggie worked for a large U.S. insurance company. His primary focus was in the multi-billion notional fixed index annuity hedging program and foreign currency investment hedging program where he designed various hedging strategies and built the in-house derivatives valuation system.

PROFESSIONAL DESIGNATIONS

- Chartered Financial Analyst (CFA)
- Financial Risk Manager (FRM)

EDUCATION

- MS in Mathematical Finance, Illinois Institute of Technology
- BS in Finance, Southwestern University of Finance and Economics, China