

FIONA NG

FSA, CFA, CERA, MAAA

Principal, Consulting Actuary

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Current Responsibility

Fiona Ng is a principal and consulting actuary with the Chicago office of Milliman. She joined the firm in 2009.

Professional Work Experience

Fiona specializes in conducting actuarial appraisals for reinsurance, and mergers and acquisitions in the life insurance space. She has extensive experience in asset modeling and valuation. Since joining Milliman, she has been active in conducting asset-liability analysis with a focus on fixed-income securities, derivatives, and alternative asset classes. She helps clients navigate current regulations around investments and has advised clients on strategies to increase capital efficiency under regimes such as NAIC RBC, BSCR, and S&P capital. She has been heavily involved in multiple Bermuda-focused transactions in the past few years. Fiona has consulted with clients on strategic asset allocations and reinvestment modeling through sophisticated tools developed in-house on optimizing asset segmentation and/or cash flow or key rate duration match.

Fiona is a frequent speaker at industry events and has published several papers on topics such as asset allocations and investment strategies of U.S. life insurers.

Professional Designations

Fellow, Society of Actuaries (FSA)

Chartered Financial Analyst (CFA)

Chartered Enterprise Risk Analyst (CERA)

Member, American Academy of Actuaries (MAAA)

Education

BMath (Honors), Mathematics, Actuarial Science and Statistics,
University of Waterloo