FIONA LEE

HONOURS ACTUARIAL SCIENCE – SCHOLAR'S ELECTIVES

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EDUCATION

Western University   London, ON (2019–Present)
- Honours Bachelor of Science (Actuarial Science) and Scholar's Electives (Ivey AEO)
- GPA: 3.7/4.0 (80%)

WORK EXPERIENCE

Manulife
Actuarial Analyst   Waterloo, ON (May 2021 - Present)
- Canadian IFRS17 Modelling team
- Using GGY Axis/Excel, statistics and long term actuarial mathematics to model and analyze insurance contracts under the new IFRS17 regulations

KPMG
Tax Analyst - Canadian Corporate Tax   Toronto, ON (June - Aug 2020)
- Completed PFIC and US Tax Reporting for large mutual funds using Excel (VBA), Bloomberg and Reuters Eikon for reconciliation and accounting analysis
- Prepared and analyzed data reconciliation, tax analysis spreadsheets, and final client deliverables for funds with 500+ securities
- Used handbook to create new, efficient fund of funds analysis template for team and executed most fund analyses of all interns

RESEARCH PROJECTS AND LEADERSHIP

Personal Website
W5 Entrepreneur Association   (April 2020 - Present)
Co-President
- Lead team of 16 Vice-Presidents and 50+ Directors to manage Western's largest Entrepreneur Association: Providing tangible resources and incubators for student entrepreneurs
- Co-founded Startup Advisory Program and The Entrepreneur Publication

Scholar's Electives Research Project   (Sept - April 2021)
Study of Cryptocurrency Asset and Option Valuation (Supervisor: Dr. Lars Stentoft)
- Used classical financial modelling theories and multivariate regression to value and classify factors correlated to the annualized returns on cryptocurrencies including Fama French Model, CAPM, and Spot-Future Parity

ABOUT ME

Technical Skills Python, R, Excel VBA, Latex, SQL, LaTeX, C++ (in progress), GGY Axis
Relevant Skills Time Series, Statistical Computing, Advanced Financial Modelling, Regression
SOA Exam Accredited Classes P, FM, IFM, VEEs
Interests   Rowing, Volleyball, Poker, Cryptocurrency & Derivative Markets