HENRY CHAN

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INTERNSHIP CANDIDATE - ACTUARIAL ANALYST

- Recent actuarial sciences graduate with advanced understanding of risk modelling methodologies to manage risk exposure in the finance, investment and insurance industries.
- Extensive academic experience applying sophisticated statistical methodologies to real-life simulations to resolve complex business and risk mitigation challenges.
- Insightful, detail oriented team player. Equally effective working independently or as part of a high performance group of professionals committed to a common objective.
- Consummate quick study who readily masters new systems and information, thrives on challenges and learning opportunities.

AREAS OF EXPERTISE

✓ Risk Valuation & Analysis	✓ Market Volatility Models
✓ Linear & Stochastic Models	✓ Pension & Benefit Valuations
✓ Regression Analysis	✓ Experimental Design
✓ Simulation of Complex Systems	✓ Sampling Surveys
✓ Life Contingencies	✓ Portfolio Optimization

PROJECT HIGHLIGHTS

Validity of Black-Scholes Model
Used regression analysis to determine the implied risk-free rate and dividend-adjusted index value of S&P 500 option prices with various strike prices, and examined the parity between call and put against the implied volatility. Evaluated the "volatility smile" scenarios that resulting in different volatility rates for different strikes and maturities, which limited the general validity of the Black-Scholes Model.

Derivative Evaluation Based on Current Yield Curve
Applied cubic-spline methods to model treasure term structures, and evaluated quoted COT treasury bond future prices against the model. Analyzed the observed arbitrage opportunity, and used the obtained term structure to evaluate swaps.

PROFESSIONAL EXPERIENCE

OFFICE ASSISTANT **2006 - 2007**
China Import Inc., Toronto, Ontario
Retained on a part-time and seasonal basis to provided multifaceted administrative and sales support.

- Prepared invoice documentation for international orders, including calculation of taxes.
- Developed graphic designs for product packaging and colour inserts.
- Maintained analytical and tracking spreadsheets for sales forecasting and cashflow management.
- Mediated between Asian suppliers and North American retailers to coordinate direct shipments.

EDUCATION & CREDENTIALS

HONOURS BACHELOR OF MATH FOR COMMERCE - ACTUARIAL SCIENCE
University of Waterloo, Waterloo-ON, 2009

SOA EXAMS:
P (passed) • FM (completed) • F (in progress)

INFORMATION SYSTEMS DIPLOMA
Centennial College, Toronto, Canada, '06

AREAS OF STUDY

Decision Analysis • Mathematical Statistics
Stochastic Probability Models • Risk Theory
Actuarial Mathematics • Regression Analysis
Theory & Methods of Time Series Analysis
Scientific Computation for Finance Applications

ACADEMIC LEADERSHIP

Executive Member, Actuarial Science Club
Planned and organized education and networking events for actuarial students.

Organized guests speakers from the insurance and finance industry who discussed current issues in risk management.

COMMUNITY INVOLVEMENT

Volunteer, Community Food Bank
Event Participant, Run for the Cure
Fundraiser, Tsunami Relief

COMPUTER PROFICIENCY

MS Office (Word, Excel, PowerPoint, Outlook)
C++ • Photoshop • Adobe Reader • MS Visual Studio • Visual Basic • SAS • Java
R • Windows XP/VISTA

LANGUAGES

Fluent Oral & Written ENGLISH & MANDARIN
Comprehension of CANTONESE

PASSIONS & PASTIMES

Iron Man Competitions (3 Completed to Date)
International Travel (Most recently to Ecuador, Columbia and Guatemala)