

Subhash Khanna

Consulting Actuary



ABOUT ME

Consulting actuary with more than twelve years of experience on a wide range of large scale actuarial, risk management and data analytics projects. I have experience in:

- Statutory valuation
- Risk based capital (Singapore, the Isle of Man, and the UAE regimes)
- Embedded value reporting
- Product design and pricing
- Cash flow modelling - Prophet: Advanced Prophet, ALS, and IFRS 17; MoSes; MS Excel

Besides actuarial technical skills, key skills include:

- Leadership and team management
- Effective project management
- Programming skills (VBA; Python; Power BI; SQL; Web development)
- Keynote speaker on economic scenario generators and their uses, and asset-liability modelling

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Experience

Consulting Actuary

Milliman India Pvt. Ltd

since Jan 2015

One of the founding members of Milliman's life insurance consulting practice based in New Delhi. We started as a five-member team which has now grown to 60+ members. A qualified actuary with work experience in various projects, including

- IPO preparation work for ICICI Prudential and HDFC Life;
- Embedded value reporting, especially as part of M&As;
- Pricing & product design – reviewing actuary for product applications for a regulator in the Middle East;
- Prophet modelling: ALS, risk-based capital, IFRS 17, model implementation from scratch for a new life insurance company, review of model design, Singapore RBC2 implementation, and numerous other model implementations

I am currently responsible for:

- Leading statutory valuation team for a large life insurer;
- Consulting projects in Asia and the Middle East; and
- Marketing and business development.

Asst. Vice President

Swiss Re, Bangalore

Sept 2012 - June 2014

Heavily involved with the development of a unified global actuarial model (a single model to produce results across multiple reporting regimes/geographies). Successfully supported the implementation of an enterprise-wide actuarial system to automate financial reporting. The modelling best practices learnt from this role have proven to be of immense value to all other projects.

Actuarial Consultant

SunGard, Hong Kong

Feb 2010 - Sept 2012

As part of FIS's (formerly known as SunGard) actuarial consulting team in Hong Kong, responsible for the review and implementation of actuarial models for life insurance companies in Asia. Responsibilities also included pre-sales activities and marketing of the Prophet system.

Preferred consultant for client training on Prophet, Prophet ALS and Prophet Enterprise.

Business Analyst

Hewlett-Packard, Bangalore

May 2008 - Feb 2010

Responsible for the analysis of web marketing campaigns using statistical modelling and algorithms to study campaign effectiveness. Developed several tools for web analytics using programming skills which helped focus on deriving valuable insights on marketing campaigns run by Hewlett-Packard globally.

Education

Fellow

Institute of Actuaries of India

2020

Institute and Faculty of Actuaries, UK

2018

M.Sc. Applied Operational Research (University Medalist)

B.Sc. (Hons.) Statistics (University Medalist)

University of Delhi

2003 - 2008

