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**Subhash Khanna**

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

**Experience**

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Consulting Actuary

**ABOUT ME**

Founding member 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

**Quarterly valuations and reporting projects**

* Friends Provident International Limited (FPIL)
* Planned and supported the transition of the actuarial team from AVIVA to RL360 group after the acquisition of FPIL by International Financial Group Limited (IFGL).
* Set-up a team of 10 to support the FPIL’s appointed actuary with model development, regulatory reporting and business planning.
* Developed parallel cash flow models in MS Excel to review/document the Prophet model and designed the reporting processes / templates for efficient work flow for quarterly valuations
* Currently, responsible for
* Transamerica
* Singapore Life

**Consulting projects in India**

* IPO preparation work for ICICI Prudential;
* IPO preparation work for HDFC Life;
* Annual review of ICICI Prudential’s embedded value calculations;
* Prophet model review for ICICI Prudential;
* Prophet model development for Aegon Life and Bharti AXA;
* Appraisal value of Birla Sun Life and SBI Life as part of M&As;

**Pricing and product reviews**

* Pricing of products for multiple clients in the UAE after the implementation of BoD49 regulations;
* Product review actuary for a regulator in the Middle East;
* Strategic reinsurance structure review for ADNTC;

**Model implementations and automation**

* Built independent cash flow models in MS Excel for reserve validation for clients in Indonesia;
* IFRS 17 implementation for Generalli Phillipines;
* RBC2 implementation for HSBC Singapore;
* Complex rider and reinsurance modelling for HLA Malaysia;
* ALS implementation for HLA Malaysia;
* Prophet implementation for Ikhlas Takaful Malaysia
* Python projects
* Economic scenario generation

**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.

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.

**Actuarial Consultant**

**SunGard, Hong Kong Feb 2010 - Sept 2012**

**Business Analyst**

**Hewlett-Packard, Bangalore May 2008 - Feb 2010**

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.

**Consulting Actuary**

**Milliman India Pvt. Ltd since Jan 2015**

Pricing / Valuation

Data Science

IFRS 17

RBC

Prophet

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**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**

**Experience**

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