

Mohamed Benkhalfa

Actuarial Analyst



CURRENT RESPONSIBILITY

Mohamed is a senior consultant with the Paris office of Milliman. He joined the firm in 2008.

EXPERIENCE

Mohamed has more than eight years of working experience as a non-life actuary.

Prior to joining Milliman, he worked for three years as a consultant in the actuarial department of Deloitte in Paris (2006-2008).

His experience includes:

- Review of deterministic and stochastic reserves of several non-life insurers, in the context of independent estimations and audit support (motor vehicle liability insurance, property, professional liability insurance, construction insurance)
- M&A assignments for various players in Europe and Africa
- Solvency II projects: Development of an internal model for a credit and suretyship company, review of Standard Formula calculations, QIS studies, USP calibration, ORSA and variation analysis
- Validation of PD and LGD models in the context of the Basel Bank reform
- Building credit score
- SAS programming skills

EDUCATION

- Diploma, Centre d'Études Actuarielles (Actuarial Studies Center), Paris
- Diploma, Statistics, Paris Institute of Statistics (ISUP)
- Master of Mathematics and Statistics, University of Paris VI

