ATSUSHI OKAWA

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Senior Consultant

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Current Responsibility

Atsushi Okawa is an actuarial analyst with the Tokyo office of Milliman. He joined the firm in 2015. He has been engaged in developing and reviewing enterprise risk management (ERM) models, conducting financial risk management, supporting the Financial Services Agency (FSA)'s field testing (ICS), generating economic scenarios with Milliman's economic scenario generator (ESG), supporting analytic review of market-consistent embedded value (MCEV), and performing appointed actuary tasks. In addition, he leads Milliman's survey with respect to the life insurance capital regulations in Asia, IFRS 17, and dynamic policyholders' behavior.

Professional Work Experience

Prior to joining Milliman in April 2011, he worked for Japan Post Insurance, where he engaged in ERM, including the development of ERM assumptions and tools and conducting risk assessments of new products, investments, and business plans. In addition, he supported stress testing, field testing of the Financial Services Agency (FSA) economic value-based solvency regime, and developed own risk and solvency assessment (ORSA) reports. He has also gained a wide range of experience by analyzing market risk, including yield risk, credit risk, and real estate risk.

He has extensive experience in the economic valuation of insurance liabilities and risks, where he serves as a lecturer on economic value-based solvency regimes for the Institute of Actuaries of Japan's moonlight seminars.

Professional Designations

- · Chartered Member, Securities Analysts Association of Japan
- Fellow, Institute of Actuaries of Japan

Education

BS, Department of Information Science, Tokyo Institute of Technology

