

Kendall Carolissen

FASSA, CERA, FRM
Associate Consultant



CURRENT RESPONSIBILITY

Kendall Carolissen is a consulting actuary in the Amsterdam office of Milliman. He joined the firm in 2016.

EXPERIENCE

Kendall performs consulting assignments on insurance and market risk for Dutch and Belgian insurers. He has expertise conducting modelling in various development languages. He is fluent in English and is currently learning Dutch.

Kendall has worked in asset-liability management and balance sheet management. As a quantitative analyst and a consulting actuary, he has worked on a range of projects, including:

- Developing the ALM operational function
- Reporting hedging performance and investment performance
- Developing risk models for economic capital
- Hedging interest rates for various insurance products
- Developing models and validations

Prior to joining Milliman, Kendall worked as a quantitative analyst for Old Mutual South Africa.

PROFESSIONAL DESIGNATIONS

- Fellow, Actuarial Society of South Africa
- Chartered Enterprise Risk Actuary
- FRM, Financial Risk Manager

EDUCATION

- Master of Philosophy (MPhil), Financial Mathematics, University of Cape Town
- Bachelor of Business Science (BBusSc), Actuarial Science, University of Cape Town

