

DONGKUK KIM

Consultant

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Current Responsibility

Dongkuk joined the Seoul office of Milliman in 2007 as an actuarial consultant. He is currently responsible for the firm's Financial Risk Management practice in Korea.

Professional Work Experience

Dongkuk has more than 10 years of experience working at a life insurance company, during which time he focused on system construction. He started his career as a fund manager at a life insurer, and after four years worked as a risk manager. He has experience with developing and maintaining a stochastic system for data processing on a large scale.

His experience in Korea includes:

- Generating processing assumption data
- Involvement in an embedded value analysis project for a life company
- Stochastic risk analysis
- Development of a stochastic ALM system
- Development of an efficient frontier for long-term asset allocation strategy for a life company
- Guarantee pricing of a variable annuity product
- Measurement of financial option and guarantee

Education

BS, International Economics, Seoul National University