

**Prime Re Academy** – stands for reengineering the academic state-of-the-art into practical applications. It is a “refinery” of useful techniques and important methods, in which longstanding PRS experts train other insurance professionals with hands-on workshops.

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Prime Re Academy is pleased to invite you to attend its workshop in Zurich, Switzerland, in September 2017 devoted to

## **Reinsurance Pricing and Structuring**

In the wake of the Solvency II implementation reinsurance is acquiring increasing importance, and it is therefore equally important for solvency practitioners as well as endeavoring reinsurance actuaries to master the fundamental risk transfer concepts and the respective actuarial techniques. This Prime Re Academy workshop teaches the participants the theoretical knowledge they need to price and structure reinsurance programs, and it enables them to put this acquired know-how into practice on the spot.

In the course of the workshop we shall design increasingly complex reinsurance treaties and price them in Excel<sup>®</sup>. In particular, we will consider:

- Fundamentals and purpose of reinsurance
- Proportional and non-proportional reinsurance
- Experience and exposure rating
- Long tail lines of business
- Expenses and risk loadings
- Reinsurance optimization

It is the ideal jumpstart for actuaries facing their first renewal.

### **Target Group**

The workshop is designed for all professionals who are interested in actuarial and financial modelling. Participants do not need to be fully qualified actuaries. However, they will benefit from a good command of Excel<sup>®</sup> (excluding VBA). In addition, they should be familiar with elementary concepts of insurance, statistics and stochastic modelling.

## Conceptual framework

The Prime Re Academy workshops are of technical nature and structured so that theory and practice alternately complement each other, creating a lively learning platform. We simultaneously present on two separate screens the theoretical foundations in PowerPoint® format and the matching practical applications on an Excel® platform. Thanks to the interlocking of theory and practice, the course contents are taught in a most efficient manner and the participants are challenged intensively.

**Participants should bring along their own laptops** so that they can implement and test the theoretical concepts with the Excel® prototypes we will hand over to them.

Moreover, to enhance the international learning experience and networking, the workshops starts in the afternoon and includes joint dinners: this way the participants quickly get to know each other and the lecturers, so that promptly a dynamic atmosphere of mutual challenge and know-how transfer sets in. In particular we encourage the participants to steer the focus of the workshop according to their current needs, e.g. with more emphasis on life or property & casualty business.

## Dates and Schedule

Wednesday, 6 September 2017	12.30 – 14.00	<i>registration</i>
	14.00 – 18.00	<i>workshop</i>
	18.30 – 20.30	<i>dinner</i>
Thursday, 7 September 2017	08.30 – 12.30	<i>workshop</i>
	12.30 – 14.00	<i>lunch</i>
	14:00 – 18.00	<i>workshop</i>
	18.30 – 20.30	<i>dinner</i>
Friday, 8 September 2017	08.30 – 12.30	<i>workshop</i>
	12.30 – 14.00	<i>lunch</i>

## Fees

**CHF 1'500** if paid before 4 August 2017

**CHF 1'800** if paid after 4 August 2017

**CHF 500** for unemployed participants

A discount of CHF 500 for the third participant of the same company will be granted.

These fees are binding and must be transferred latest 18 August 2017 on the Credit Suisse account:

SWIFT: CRESCHZZ80A  
IBAN: CH25 0483 5111 8080 7100 0  
Beneficiary: Prime Re Academy  
c/o Prime Re Services AG  
Lindenstrasse 2  
6340 Baar, Switzerland

The fees will be refunded in total in case of cancellation before 18 August 2017 or if the workshop must be cancelled.

The fees include:

- the workshop
- the documentation
- the prototypes in Excel®
- the dinners and lunches

## Venue

Hotel St. Gotthard, Bahnhofstrasse 87, 8001 Zurich, Switzerland

Fon + 41 44 227 77 00

Fax + 41 44 227 77 50



Dress casual and comfortable.

Participants from abroad can reserve a room at approx. 300.00 CHF per night in the venue hotel. Alternatively, they can ask us for assistance with booking a room at another convenient location.

## Registration

Registration will be closed after 18 August 2017.

[Reinsurance Pricing and Structuring](#)



## CPD Credits

Attendance to the workshop will automatically credit members of the Swiss Actuarial Association with 14 CPD credit points. Members of other actuarial associations will receive a certificate they can submit to their CPD committee.

## Contact

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## Lecturers

**Dr Frank Cuypers** has led numerous actuarial engineering and modeling courses and workshops in Europe and Latin America. He comes with a vast lecturing experience and a prominent scientific track-record in modeling complex systems. As a Swiss Re Executive and Chief Actuary at the former Zurich Re in Cologne, he has wide experience in most actuarial disciplines and lines of business, which he has deployed at KPMG and PwC to advise leading providers of financial services and Government Agencies. He is a fully qualified member of the German and Swiss Actuarial Associations (DAV and SAV), which he has served on numerous committees.



**Simone Dalessi** graduated with a M.Sc. in mathematics from the University of Zurich, and comes with significant expertise in statistics and cryptology. He started his actuarial career with PRS, helping (re)insurers in their pricing, reserving, regulatory and solvency issues, and he has been instrumental in establishing several foreign insurer's branch offices in Switzerland. He is a fully qualified member of the Swiss Actuarial Association (SAV).

For more details on their experience and expertise, please click [here](#) or scan the QR-code

