

**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.

Prime Re Academy is pleased to invite you to attend its workshop in Zurich, Switzerland in October 2017. Focus will be set on the following topics:

### **The Standard Formula of Solvency II**

As an introduction or a refresher to the major risk based solvency scheme, this workshop can be attended solely or in combination with the preceding workshop “Risk, Capital and Solvency Models – an ORSA Perspective”. The workshop provides an in-depth overview of the standard framework. It addresses the underlying theory and concepts as well as its practical implementations with Excel® templates.

The workshop from Thursday to Friday, focuses on Solvency II and reviews the major risks in the standard formula in the context of the basic principles underlying Solvency II. For all solvency practitioners wishing to consolidate their Solvency II skills or to familiarize themselves with specific practical implementations of the standard formula, this is the ideal opportunity to complement and refine their competencies.

#### **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® (without VBA). In addition, they should be familiar with elementary concepts of insurance, statistics and stochastics.

#### **Dates and Schedule**

Thursday, 19 October 2017	13.30 – 14.00	<i>registration</i>
	14:00 – 18.00	<i>workshop</i>
	18.30 – 20.30	<i>dinner</i>
Friday, 20 October 2017	08.30 – 12.30	<i>workshop</i>
	12.30 – 13.30	<i>lunch</i>
	14.00 – 18.00	<i>workshop</i>

## Conceptual framework

The Prime Re Academy workshops are of technical nature and structured such 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 can be taught in a most efficient manner and the participants can be 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 workshop starts in the afternoon and includes a joint dinner: 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.

## Venue

Hotel St. Gotthard, Bahnhofstrasse 87, 8021 Zurich,  
Switzerland  
<http://www.hotelstgotthard.ch/>  
Fon +41 44 227 77 00



Dress casual and comfortable.

Participants from abroad can reserve a room at 290 CHF per night in the venue hotel. Alternatively, they can ask us for assistance with booking a room at a convenient location.

## Fees

**CHF 1'200** early-bird, if paid before or on 15 September 2017

**CHF 1'500** if paid after 15 September 2017

**CHF 500** for unemployed participants

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

In combination with another one or two PRA workshop(s) in October 2017 discounts are granted. These discounts may not be combined with other reductions and are valid only for the same participant.

Discounts: CHF 500 for two workshops  
CHF 1'000 for all three workshops

These fees are binding and must be transferred latest 2 October 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 2 October 2017 or if the workshops must be cancelled.

The fees include: - the workshops  
- the documentations  
- the prototypes in Excel®  
- the dinners and lunches

## Registration

Registration will be closed after 2 October 2017

[The Standard Formula of Solvency II](#)



## CPD Credits

Attendance to the workshop will automatically credit members of the Swiss Actuarial Association with 10 CPD credit points. Members of other actuarial associations will receive a certificate they can submit to their CPD committee.

## Contact

Gaby Rutledge  
+41 (41) 725 32 10  
[workshops@prime-re-academy.swiss](mailto:workshops@prime-re-academy.swiss)



## 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.



### Prof. Karel Van Hulle

lectures at the Economics and Business Faculty of the KU Leuven (Belgium) and at the Economics Faculty of the Goethe University in Frankfurt where he is attached to the International Centre for Insurance Regulation. He is a member of the Insurance and Reinsurance Stakeholder Group of EIOPA and served as Head of Insurance and Pensions at the European Commission until 1 March 2013, where his main task was the development of Solvency II. He was a member of the Technical Committee of the International Association of Insurance Supervisors, of which he was nominated Distinguished Fellow in 2013. He was closely involved in the negotiations which lead to the equivalence decisions of the European Commission for Switzerland and for a number of other countries. He is a regular speaker at insurance and pension conferences around the world and is Honorary Fellow of the UK Institute and Faculty of Actuaries.

### 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

