

11 September 2018



Innovative Reinsurance Solutions

8:30 Registration

9:00 Dr. Jonas Kaiser – Complex Reinsurance and Risk Transfer

A simple use case for a Loss Portfolio Transfer based on the Solvency II premium and reserve risk. Some basics about risk transfer and its measurability. How these seemingly unrelated topics are linked and what this means for heavily structured reinsurance deals.

10:00 Dr. Martin Huthmann, Andreas Schaefli – Contingent Reinsurance Solutions - Holistic reinsurance treaties addressing more than one risk

Reinsurance from a slightly different angle. The presentation will focus on a few examples of new reinsurance structures, targeting several aspects of insurance risk management. By showing examples of underlying needs, the audience will be given an insight into tailored solutions which could address them.

11:00 Break

11:40 Barbara Blasel – Capital Motivated Life Reinsurance in a Changing Framework

The introduction of Solvency II has also influenced the design and scope for structured life reinsurance solutions. The new regulatory regime introduced an intimate link between risk and capital management so that, in particular, Capital Motivated Reinsurance (CMR) is comprehensively changing and becoming very tailored. This presentation gives an overview on how CMR concepts have evolved so far, and presents a few examples of SII-specific transactions that RGA is offering.

12:40 Close of the event

The language of the event is English.

Please note that the programme is subject to change.

The Executive Board of the HAS

Dr. Jonas Kaiser

Senior Actuarial Modelling Specialist at Gen Re, member of the German Actuarial Society (DAV)
Jonas Kaiser works on Property/Casualty risk management related topics including Cat exposure management and Solvency II calculations. He is also responsible for evaluating risk transfer.

Dr. Martin Huthmann,

Senior Casualty Treaty Underwriter at Swiss Re, member of the German Actuarial Society (DAV).
More than 18 years reinsurance and structuring experience in P&C in various markets. Current focus areas are CEE, Austria and Germany.

Andreas Schaefli,

Structurer at Swiss Re.
11+ years of reinsurance experience in various actuarial and structuring roles both in Europe and the Americas.

Barbara Blasel

Director, Business Development, Global Financial Solutions (GFS) for RGA International Reinsurance Company dac.
She is responsible for developing business, structuring solutions, and establishing and maintaining client relationships in the German speaking countries, Italy and CEE. Barbara joined RGA in 2012, coming from BNP Paribas investment bank in London where she was Senior Structurer and Marketer for eight years. Before that she worked at Gerling Global Reinsurance (now SCOR) and KPMG, both in Cologne. Barbara received a Master of Business Administration (M.B.A.) from the University of Applied Sciences, Cologne and is a qualified insurance clerk (Chamber of Industry and Commerce-examined).