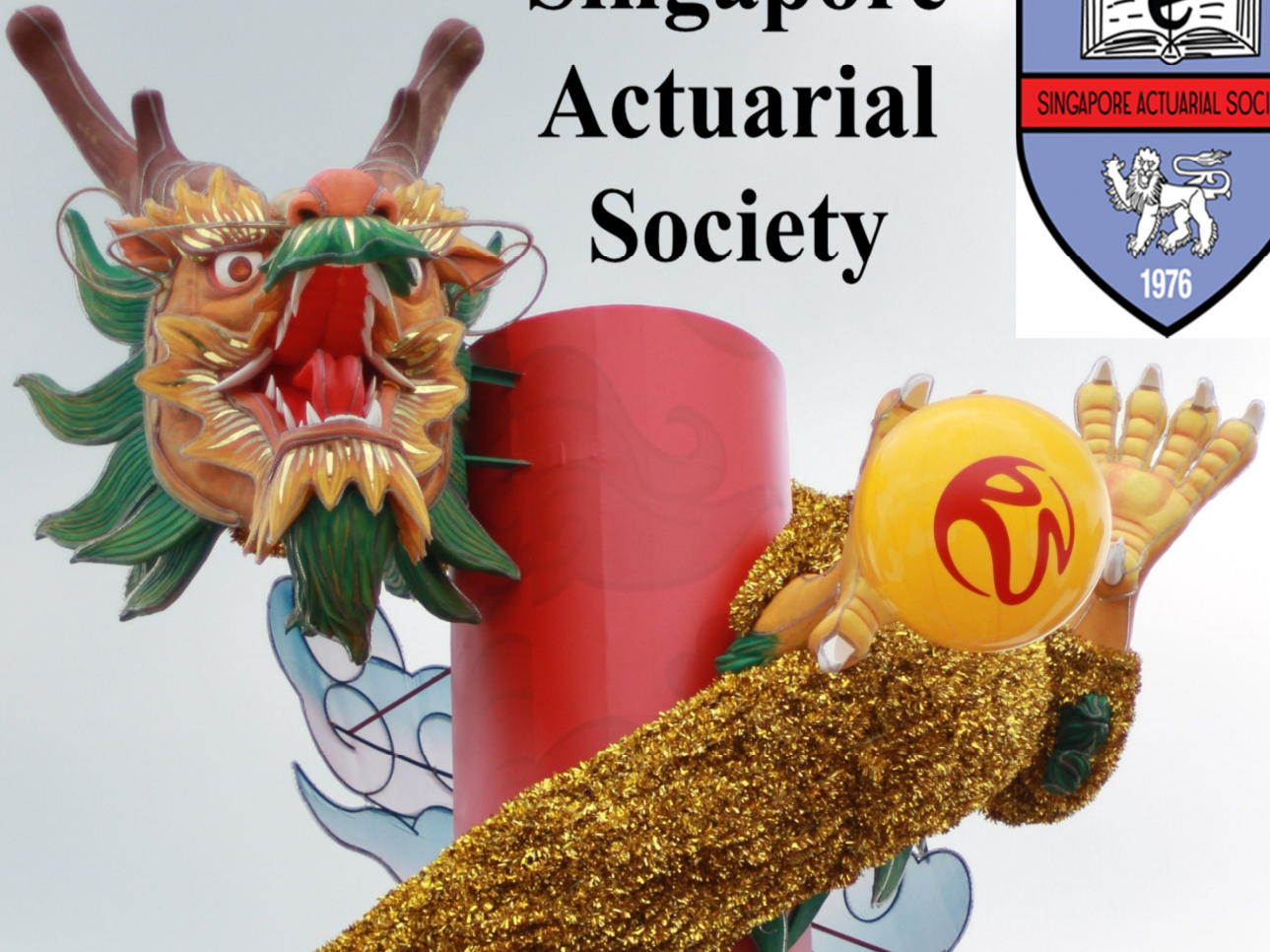
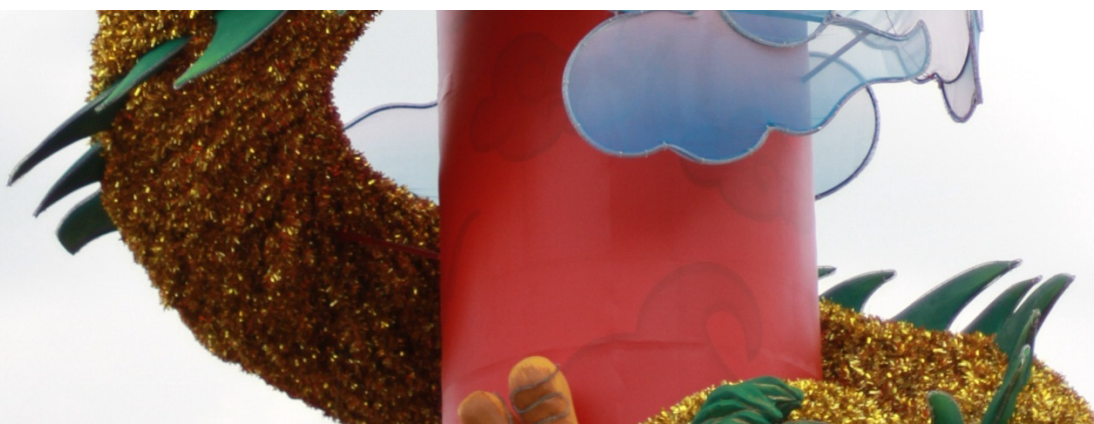


Singapore Actuarial Society



4th General Insurance Conference 31 May - 1 June 2012



Programme


Day One – 31st May 2012


Time	Topic	Name	Company
8:30	Registration		
9:00	Introduction and Welcome	Matthew Maguire	SAS
9:05	Opening Speech	Ms Gaelle Olivier	Axa Asia GI
9:20	Reinsurance Optimisation and Capital Modelling	Hussain Ahmad	Towers Watson
9:50	Strategic Asset Management and Optimisation	Craig Turnbull	Barrie & Hibbert
10:20	Morning Tea		
10:40	ERM	John Tan & Martin Noble	KPMG
11:10	ERM	Raymond Cheung	Chartis
11:40	<i>Panel & Q&A</i>		
12:10	Lunch		Starz Restaurant
13:40	Global advances in pricing	Peter Lee	TW
14:10	Developments in Motor Insurance	Roshan Perera	NMG
14:40	Singapore Motor Claims Experience	Working Party	SAS
14:55	The Changing Landscape in Motor Insurance Business in Asia :A Snapshot of Innovations	Jack Jiang & Adrian Cheung	Milliman & DirectAsia
15:25	<i>Motor Insurance Panel & Q&A</i>		
15:45	Afternoon Tea		
16:05	A Singapore Catastrophe?	Working Party	SAS
16:10	Thailand Flood Experience	Phillip Lui & Verne Baker	Deloitte
16:40	Catastrophe Risk Assessment in Asia : Current trends to future solutions	Mrs Roopa Joshi	MS Frontier
17:10	Weather based parametric triggers	Pane Stojanovski	Asia Risk Centre, Affiliate of RMS Inc.
17:40	<i>Catastrophe Panel & Q&A</i>		
18:30	Dinner & Trivia		Singapore Seafood Republic


Day Two – 1st June 2012


Time	Topic	Name	Company
8:30	Registration		
9:00	Stress Test Guidance Note	Working Party	SAS
9:30	Liability Valuation Guidance Note	Working Party	SAS
10:00	Black Swan Scenarios	David Maneval	Aon Benfield
10:30	<i>Guidance Panel & Q&A</i>		
10:45	Morning Tea		
11:05	Fitting tail distributions	Working Party	SAS
11:35	Stochastic Claims Reserving	Kelvin Hii	ASM
12:05	Locations Matter	Xavier Conort	Gear Analytics
12:35	<i>Technical Panel & Q&A</i>		
12:55	Lunch		Starz Restaurant
14:15	Regulatory Solvency Assessment in the US	Bob Conger	CAS
14:45	Solvency II	Alex-yu Pei	Aon Benfield
15:15	<i>Panel Discussion on Capital</i>		
16:00	Closing Keynote Speaker		Aon Benfield
16:15	Afternoon Tea		


Introducing the Speakers


Craig Turnbull	<p>Since joining Barrie & Hibbert in 2000, Craig has led the development of the firm's global insurance products and services in areas such as economic scenario generation, asset-liability modelling and consultancy in risk and capital assessment. A Fellow of the Institute of Actuaries, Craig has been actively involved in the development of global principal-based regulatory capital assessment implementations and has been a member or adviser to actuarial professional working groups in this area throughout the world. His insurance risk management research papers have featured in publications such as the British Actuarial Journal and US Contingencies. Craig was based in New York between 2008 and 2010 where he led the opening of Barrie & Hibbert's US operations and has been in his current role of Head of Consultancy since his return to Edinburgh in 2010.</p>
	

Roshan Perera	<p>Roshan is based in Kuala Lumpur and is the Manager of NMG's Actuarial Consulting Solutions practice. His responsibilities within NMG actuarial involve new business development, account relationship management and leadership support. Prior to joining NMG, Roshan was the Head of Actuarial & Risk Management Services and a member of the Executive Committee of the largest composite insurer in Sri Lanka. Roshan started his career in 2000 working within the Life, Pensions and Investment division of LloydsTSB, one of the UK's largest bancassurers. Roshan has a degree in Mathematics and Statistics, and is a founder member of the Actuarial Association of Sri Lanka.</p>
	

David Maneval	<p>David has over ten years of experience in reinsurance. He joined Aon in 2005 in the UK, then Australia, before relocating to Singapore where he used to work as a manager for XL Re, twelve years ago.</p> <p>David brings an international background and actuarial skills and has acquired a deep knowledge and experience of pricing, reserving and reinsurance optimization.</p>
	

Alex-yu Pei	<p>Alex is a risk actuary in Risk & Capital Strategy EMEA at Aon Benfield in London. During the last several years, Alex worked on Solvency II projects in France, UK, Sweden, Greece and Belgium. Prior to that, he was an actuarial consultant in the European Actuarial Services of Ernst & Young LLP in the Paris office. He is a fellow member of French Institute of Actuaries (IA Qualifié). He has also published several articles on the Solvency II topic.</p>
	

Xavier Conort	<p>Xavier is a Fellow of the Institut des Actuaire and CERA qualified. His company, Gear Analytics, specialises in predictive modelling using R. He has held key roles in CNP's international Life bancassurance partnerships and acquisitions in France, Brazil, Italy and China (Actuary, Deputy Head of Budget and Planning department, Chief Actuary, Finance Director) and acted as Executive Committee Member for Sino-French Life Insurance and AXA Insurance Singapore (General Insurance). Xavier has extensive knowledge of predictive modelling techniques and hands-on experience in a variety of projects including risk management, strategic planning and M&A. In his spare time, Xavier participates in Kaggle competitions (kaggle.com) and has won 1st and 2nd places back-to-back in 2 recent competitions (on car dealership & credit scoring respectively). He is currently ranked 6th on Kaggle's overall competitor rankings, out of over 30,000 data scientists. Xavier holds two Masters Degrees in Actuarial Science and Statistics from ENSAE ParisTech (Paris Institute of Technology Graduate School) and Paris VII University.</p>
	

Raymond Cheung	<p>Mr. Raymond Cheung is the Honorary Secretary of the SAS and the Council Liaison of the General Insurance Committee. He is an Associate of the Institute of Actuaries (AIA) and the Singapore Actuarial Society. Raymond holds a Bachelor of Business degree with honours from the Nanyang Technological University majoring in Actuarial Science.</p> <p>Raymond has accumulated extensive non-life insurance experience in actuarial pricing, reserving, capital modeling, product development, business strategy, reinsurance optimization as well as merger & acquisition. Raymond joined Standard & Poor's Financial Services Rating Group in 2010 as an Associate Director undertaking credit risk analysis on insurance companies within Asia where he also gained further experiences in credit ratings and Enterprise Risk Management (ERM) fields.</p> <p>Raymond joined Chartis Asia Pacific in 2011 as the Regional Head of ERM in Insurance Portfolio & Aggregation Risk, where he leads the catastrophe exposure & aggregation risk projects and co-drives the strategic roll out of the Chartis Enterprise Risk Management Framework for the APAC region.</p>
	

Kelvin Hii Chee Yun	Kelvin is a Fellow of Institute of Actuaries of Australia. He is will be assuming his new role as Head of Actuarial Department of Lonpac Insurance Berhad in Malaysia. Prior to joining Lonpac, he was the Senior Consultant and Actuary with NMG Consulting. He graduated from the University of Melbourne with a Bachelor of Commerce (Actuarial Studies, Honors) in 2005.
Seow Fan Chong	Seow Fan Chong is a Fellow of the Society of Actuaries and a Fellow of Institute of Actuaries. He is the Appointed Actuary of Hong Leong Assurance Berhad in Malaysia. Before moving to Malaysia in 2006, he worked in Singapore for more than 10 years covering product development, pricing and reinsurance. He graduated from the National University of Singapore majoring in Economics and Statistics in 1993.

Auguste Boissonnade	Ph.D., CTO, Asia Risk Centre, Affiliate of Risk Management Solutions Since 1995, Dr. Boissonnade was Vice President at RMS with responsibilities to expand RMS technical capabilities in the assessment of insurance risk to weather and earthquake perils. He is the original architect of the RMS Hurricane loss model and weather derivatives products. Before joining RMS, Auguste has been project leader at Lawrence Livermore National Laboratory, USA.
Pane Stojanovski	Ph.D., Executive Director, Asia Risk Centre, Affiliate of Risk Management Solutions Since 1995, Dr. Stojanovski was Vice President at RMS with model development operations responsibilities to deploy RMS models and technical capabilities across the insurance vertical. He lead the design and deployment of RMS Aggregate Loss Model platform (ALM), geocoding development, business interruption loss modeling, casualty and workers compensation modeling, as well as several peril models. Before joining RMS, Pane was full professor at the University in Skopje – Macedonia, as well as visiting and consulting professor for three years at the Stanford University.
Mansi Kalra	MS, Account Manager, Asia Risk Centre, Affiliate of Risk Management Solutions Mansi has over 7 years of experience in general insurance and risk management domain. She started her career with the leading property and casualty insurance private company of India as a Reinsurance Manager, ICICI Lombard General Insurance. Thereafter she joined RMSI as a Sr. Technical Specialist. At RMSI she has been a part of various challenging projects involving risk assessment, modeling and management of agriculture insurance in the developing countries of Asia and Africa.

Hussain Ahmad	Hussain is a Consulting Actuary with the general insurance business of Towers Watson in the firm's Singapore office. Ahmad has experience in various areas related to conventional insurance, reinsurance, takaful, and financial risks, and has particular market background in several Asian markets and the US. In addition to reserving, he has been actively involved with, and led, various projects related to capital models as well as corporate strategy (M&A and market entry, among others). Ahmad is a Fellow of the Singapore Actuarial Society and a Fellow of the Casualty Actuarial Society
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Phillip Lui	Phillip is a Manager in the general Insurance practice of Deloitte based in Hong Kong. He joined the firm in 2008 after working for 4 years in the general insurance consulting market in Australia. He has worked on numerous loss reserving projects, assisting a broad range of insurance clients across Asia and Australia. He has also assisted clients on many projects including merger and acquisition, IPO preparation, market entry and statutory audit. Phillip has worked for a number of credit and bond insurers in Hong Kong and Singapore.
Verne Baker	Verne is the Leader for Asia of Deloitte's general insurance actuarial practice and is based in Hong Kong. Verne has almost 20 years' experience in general insurance consulting, and has been based in Asia for the last 9 years. During this time Verne spent 5 years in Singapore. He has assisted numerous clients in Asia over the past decade and has worked on many projects including reserving, market entry, pricing, IPO preparation, and Merger and Acquisition assignments. Verne has worked for a number of credit and bond insurers over the past decade. In Australia he led the actuarial team in reviewing the performance of the Government export credit agency EFIC in 2000 and has subsequently provided appraisal value and reserving advice to credit insurers based in Hong Kong, New Zealand, Singapore Malaysia and Hong Kong.

Roopa Malhotra Joshi	Roopa is a Senior Catastrophe Modeller with MS Frontier Re Modelling Research. Besides modelling she is also involved in evaluating new catastrophe models, conducting model sensitivity analysis, training, and portfolio accumulation. She has experience in modelling for all major geographies (US, Europe and APAC) using various vendor models such as AIR, RMS, and EQECAT. She has previously worked for the reinsurance division of DE Shaw hedge fund. She is an MBA by qualification, loves traveling, dancing and in her spare time likes to volunteer for philanthropic causes.
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