



Capital Modelling Seminar

30 November

Staple Inn Hal, London

CPD: 6.00

09.00-09.30	Registration and refreshments
09.30 - 09.45	Chair's Opening <i>Roger Jackson, KPMG</i>
09.45 - 10.15	Regulatory Update What are the current hot topics from the regulators, with regards to IMA, and what are likely future areas of concern. <i>Representative(s) from the PRA</i>
10.15 - 10.45	Rating Agency Perspective What is the impact of an insurance entity's capital modelling capability on the assessment of their rating? Also, future developments in the approach to rating models. <i>Dr Mathilde Jakobsen, A.M. Best</i>
10.45 - 11.15	Morning refreshments
11.15 - 11.45	Business Value: The Holy Grail Leveraging capital models to gain business value beyond the regulatory. <i>Andrew Hitchcox, Tokio Marine Kiln</i>
11.45 - 12.15	Board Perspective What do Boards feel about Capital Models? What is currently done well, and what could be improved? <i>David Hindley, NED</i>
12.15 - 12.45	Q&A Panel Panel session with questions from the floor to a panel comprising all morning speakers.
12.45 - 13.45	Lunch

13.45-14.15	Technical Update on Capital Modelling What is the current next step/state-of-the-art in capital modelling capability? <i>Jonathan Broughton and Mark Sinclair-McGarvie, RPC Consulting</i>
14.15 -14.45	ESG Limitations and Developments Current limitations of Economic Scenario Generators, and future developments to mitigate those limitations. <i>Sam Worthington, Towers Watson</i>
14.45 -15.15	Cat Model Limitations and Developments Current limitations of Catastrophe Models, and future developments to mitigate those limitations. <i>Ian Bartholomew, RMS</i>
15.15 -15.45	Afternoon Refreshments
15.45 -16.15	Are you Building a Titanic? Author of Making a Market for Acts of God. Will speak about the dangers of increasingly widespread reliance on complex financial models. <i>Prof. Paula Jarzabkowski, Cass Business School</i>
16.15 -16.45	Model Design: Lessons from IT What lessons are there from large IT project management that can be used to improve the design and change management processes around Financial Models. <i>Tim Thornham, Aviva</i>
16.45 -17.15	Q&A Panel Panel session with questions from the floor to a panel comprising afternoon speakers.
17.15 -17.30	Chair's Closing <i>Roger Jackson, KPMG</i>
17.30 -18.30	Networking Drinks Reception