The Actuarial Profession making financial sense of the future

Pricing long-tail excess of loss reinsurance

31st Annual GIRO Convention

12-15 October 2004 Hotel Europe Killarney, Ireland

Workshop

Mark Cockroft; Lane Clark & Peackcock LLP Catherine Cernesson; ACE Tempest Re Reeken Patel; PricewaterhouseCoopers LLP

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Plan

- Summarise the paper and highlight some key areas
- Focus area (1): parameter risk
- Focus area (2): using public data to construct a rating strength index
- Open forum on current issues

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