

The Barrie & Hibbert Insurance Conference

The Barrie & Hibbert Insurance Conference will be held on Friday 6 November at the London Stock Exchange, 10 Paternoster Square, London.

The conference will commence at 10.00 am (registration), finishing at approximately 5 pm, followed by drinks and the opportunity to chat informally with key members of the Barrie & Hibbert team.

If you would like to attend, please contact: marketing@barrhibb.com

Time	Topic
10.00-10.30	Registration and coffee
10.30-10.40	Welcome
10.40-11.15	The role of scenarios for Economic Capital and Solvency II <i>Andy Frepp, Director, Barrie & Hibbert</i> There is now more clarity for the requirements for Solvency II and subsequently the importance that scenarios will play in this. In this session we will cover the use of scenarios in the calculation of technical provisions, economic capital and market value margins.
11.15-11.30	Coffee
11.30-12.15	Liquidity Premium: Does it exist and if so, what is the right level? <i>John Hibbert, Founder and Director, Barrie & Hibbert</i> Many questions remain on what role liquidity premium will have in Solvency II and there has been a lot of lobbying from various groups worldwide stating their views. In this session we will review current academic research and review some of the approaches in detail on its impact.
12.15-13.00	Guest speaker <i>To be confirmed</i>
13.00-14.00	Lunch
14.00-15.00	Available methods for calculating the SCR - a review <i>Adam Koursaris, Senior Consultant, Barrie & Hibbert</i> There are many methodologies and approaches insurers can take in calculating SCR. In this session we will review these options and discuss the pros and cons of each of them in turn.
15.00-15.30	Beyond regulatory capital <i>Philip Mowbray, Head of Product Risk, Barrie & Hibbert</i> Consistent methods need to be used across various functions at insurers, some of which will not be directly related to calculating regulatory capital. In this session we will

look at the use of stochastic models for product communication and design of insurance products.

15.30-15.45 **Afternoon tea**

15.45-16.45 **How consistent is market consistent?**

John Hibbert, Founder and Director, Barrie & Hibbert

In this session we will cover some more technical aspects such as the definition of deep and liquid markets, marking to model using extrapolation methodologies and include details on the calibrations in the standard Solvency II model to those created at B&H.

16.45-17.00 **Close**

Drinks

Further information

Refreshments will be provided by Barrie & Hibbert throughout the day, however, travel and accommodation are not included.

Accommodation

For overnight accommodation close to the London Stock Exchange we suggest the following hotels:

- Renaissance Chancery Court: 252 High Holborn, London WC1V 7EN
- Crowne Plaza (The City): 19 New Bridge Street, London EC4V 6DB
- Malmaison: 18-21 Charterhouse Square, London EC1M 6AH

Public Transport

The London Stock Exchange is easily accessible by public transport. The nearest Underground station is St Paul's on the Central Line (within Zone 1) which is a two minute walk from the London Stock Exchange. Mansion House, Cannon Street and Blackfriars stations on the District and Circle Line and main train lines are a slightly longer walk away.

Parking

There is no parking available at the London Stock Exchange; the nearest NCP car parks are in Aldersgate.