



ILS Bermuda Convergence Schedule

WEDNESDAY NOVEMBER 9, 2016

3:00 – 3:05 Welcome

Speaker Centre – Harbourview Ballroom, Hamilton Princess
Kathleen Faries, Head of Bermuda Branch, Tokio Millennium AG

3:05 – 4:15 Keynote Speaker

How technology and innovation will shape our future
Speaker Centre – Harbourview Ballroom, Hamilton Princess
Pablos Holman, Futurist. Inventor. Hacker.

4:15 – 5:30 Bermuda Shorts: Technology & Panel Q&A

Speaker Centre – Harbourview Ballroom, Hamilton Princess

4:15 – 4:30 *New Analytics for Assessment and Transfer of Cyber Risk*
John McIlwaine, Vice President of Business Development & Client Services, AIR

4:30 – 4:45 *Topic: TBC*
Keith Moore, CEO, CoverHound & CyberPolicy

4:45 – 5:00 *Blockchain Foresight and Disruptive Innovation in the Financial Services Industry*
Tim Grant, CEO, R3 Lab and Research Center
Todd Bault, Consultant, R3 Lab and Research Center

5:00 – 5:30 *Q&A Panel*
Kathleen Faries, (Moderator) Head of Bermuda Branch, Tokio Millennium AG
Pablos Holman, Futurist. Inventor. Hacker.
John McIlwaine, Vice President of Business Development & Client Services, AIR
Keith Moore, CEO of CoverHound & CyberPolicy
Tim Grant, CEO, R3 Lab and Research Center
Todd Bault, Consultant, R3 Lab and Research Center

6:00 – 8:00 ILS Bermuda Welcome Reception

Waterfront Courtyard

THURSDAY NOVEMBER 10, 2016

8:30 – 9:00 Breakfast

Networking Centre – Trudeau Room, Hamilton Princess

9:00 – 9:20 Welcome & Introductions

Speaker Centre – Harbourview Ballroom, Hamilton Princess

9:00 – 9:05 The Hon. *Michael Dunkley*, JP, MP, Premier of Bermuda
9:05 – 9:10 *Greg Wojciechowski*, President and CEO, *The BSX*
9:10 – 9:20 *Jessel Mendes*, Partner at Ernst & Young Ltd.

9:20 - 10:05 Investor Panel: *What's Up? - Leading Investors' View of the Insurance Risk Markets*

Speaker Centre – Harbourview Ballroom, Hamilton Princess

Michael Hamer (Moderator), Partner and Senior Analyst at Albourne Partners
Craig Dandurand, Director, Debt and Alternatives, Future Fund
Eveline Takken-Somers, Investment Director, PGGM
Brock Stephens, Senior Investment Analyst, Utah Retirement Systems

10:05 – 11:20 Bermuda Shorts: Growing the Market

Speaker Centre – Harbourview Ballroom, Hamilton Princess

10:05 – 10:20 *Original Risk: Growing the Global Reinsurance Market*
Tom Johansmeyer, Assistant Vice President, Verisk Insurance Solutions

10:20 – 10:35 *Opportunities from Change*
Lorenzo Volpi, Partner, Head of Business Development, Leadenhall Capital Partners LLP

10:35 – 10:50 *Use of Sidecar Structure for Reinsurance of Pension Liabilities*
Stelian Dragan, VP of Marketing, Business Development, Athene Life Re

10:50 – 11:05 *Operational Risk Catastrophe Bond*
Jonathan Young, Director, Investment Banking, Credit Suisse
Antoine de Sarrau, Director, Global Markets, Credit Suisse

11:05 – 11:20 *What do US institutional investors want from ILS?*
Weston Tompkins, CFA, Partner, Investor Relations (North America), Securis

11:20 – 12:45 Bermuda Shorts: Hurricane & Panel Q&A

Speaker Centre – Harbourview Ballroom, Hamilton Princess

11:20 – 11:35 *ILS investors, elevated hurricane rate sets, and why a change may be on the horizon*
Nathaniel Nussbaum, Vice President, Insurance Debt Capital Markets, Deutsche Bank

11:35 – 11:50 *Rocks, Mud and Supercomputers – Novel Approaches to Hurricane Risk Research*
Dr. Mark Guishard, Risk Prediction Initiative, Bermuda Institute of Ocean Sciences

11:50 – 12:05 *Response of the RMS Medium-Term Rate to the 2014-2016 Atlantic Hurricane Seasons*
Tom Sabbatelli, Product Manager, Model Product Management, RMS

12:05 – 12:20 *Long-term view of risk: A validation exercise*
Suz Tolwinski-Ward, Senior Scientist, Research Department, AIR Worldwide

12:20 – 12:45 *Q&A Panel*
Tim Tetlow (Moderator), CEO, HSCM Bermuda & Partner, Hudson Structured Capital Management Ltd.
Nathaniel Nussbaum, Vice President, Insurance Debt Capital Markets, Deutsche Bank
Dr. Mark Guishard, Risk Prediction Initiative, Bermuda Institute of Ocean Sciences
Tom Sabbatelli, Product Manager, Model Product Management, RMS
Suz Tolwinski-Ward, Senior Scientist, Research Department, AIR Worldwide

12:45 – 2:15 Networking Luncheon & Scheduled Meetings

Networking Centre – Trudeau Room, Hamilton Princess

2:15 – 3:00 Bermuda Shorts: Other Risks

Speaker Centre – Harbourview Ballroom, Hamilton Princess

2:15 – 2:30 *Understanding Key Differences in the Vendor Coastal Flood Models*
Jeff Gall, Head of Hazard Research, Validus Research

2:30 – 2:45 *Earthquake Aftershock Risk: Considerations in Risk Modeling*
Andrew Dhesi, Assistant Vice President Analysis, Tokio Millennium Re AG, Bermuda Branch
Polsak Tothong, Assistant Vice President, Tokio Millennium Re AG, Bermuda Branch

2:45 – 3:00 *Innovation in Casualty Cat Modeling – promising future for ILS*
Jessica Schuler, Director of Client Services & Senior Actuary at Praedicat, Inc.

3:00 – 3:45 Bermuda Shorts: Collateral in Limbo

Speaker Centre – Harbourview Ballroom, Hamilton Princess

3:00 – 3:15 *An overview of reinsurance market sensitivity to catastrophe losses*
Dr. Matthew Swann, Portfolio Manager - Hiscox Re Insurance Linked Strategies

3:15 – 3:30 *New Year's Eve Earthquake: An ILS Fund Stress Test*
Matthew Ball, Director, ILS Consulting Practice, Willis Towers Watson
David Third, Senior Consultant, ILS Consulting Practice, Willis Towers Watson

3:30 – 3:45 *Locked Collateral – How Much is it Costing You?*
Aaron Koch, Director, ILS Group - P&C Division, Milliman

3:45 – 4:30 Bermuda Shorts: The Bigger Picture

Speaker Centre – Harbourview Ballroom, Hamilton Princess

3:45 – 4:00 *A Framework for Fund Issuer Credit Ratings*
Emmanuel Modu, Managing Director, Structured Finance, A.M. Best

4:00 – 4:15 *Corporate Catastrophe Bonds – Winners?*
Darren Bailey, Head of Capital Markets, Aon Securities

4:15 – 4:30 *Evolving market dynamics, the changing landscape for reinsurers and the increasing use of institutional investor capital*
Philipp Kusche, Partner and Global Head of Insurance-Linked Securities (ILS) and Capital Solutions, Tiger Risk Partners

4:30 – 5:30 Keynote Speaker

The future of reinsurance companies in face of capital market competition and technological innovation

Speaker Centre – Harbourview Ballroom, Hamilton Princess

Vincent J Dowling JR. (V.J.), Co-Founder & Managing Partner, Dowling & Partners Securities, LLC

5:30 – 6:30 Cocktail Reception

Networking Centre – Trudeau Room, Hamilton Princess

6:30 – 10:00 World Rugby Classic Social

Sponsored by Appleby & PCS Verisk

Bermuda National Stadium

END OF EVENT