



EAA Seminar **Asset and Risk Management** 11/12 December 2012 | Ljubljana, Slovenia



Organised by the EAA - European Actuarial Academy GmbH in cooperation with the Slovensko Aktuarsko Društvo

1. Introduction

This seminar aims to create an understanding of investment opportunities and risk management techniques for institutional investors. A wide range of investment classes will be introduced and risk management will be discussed. There will be some case studies presented additionally.

2. Participants

The seminar is open to all interested persons, such as actuaries, risk and capital managers, controllers, supervisors and auditors. Participants only need basic understanding of capital investments and risk management.

3. Purpose and Nature

It is the aim of this seminar to offer an overview of available asset classes and to discuss their advantages as well as disadvantages. Furthermore an introduction to risk management methods will be provided.

The seminar will not focus on presentations only, but will include practical case studies and group discussions. Examples will be relevant for insurance groups, pension funds,

reinsurance and consulting companies. The seminar can also be conducted without bringing an own laptop: For all exercises and case studies, the necessary material will be provided.

4. Lecturers

Marcus Burkert – actuary, managing director, Feri Institutional & Family Office GmbH

Marcus Burkert is managing director at Feri Institutional & Family Office GmbH, Germany. He is responsible for topics like asset-liability- and risk-management, manager-selection, reporting and controlling of assets. Before he joined Feri he worked for two different strategy and investment consultancies in Germany. He is actuary DAV and IVS expert. He graduated in mathematics with business option at the University of Ulm (Germany) as well as at the Texas A&M University (USA).

Lukas Bierer – consultant, Feri Institutional & Family Office GmbH

Lukas Bierer is consultant at Feri Institutional & Family Office GmbH, Germany. He is responsible for topics like asset-liability- and risk-management, manager-selection, reporting and controlling of assets. Before his entry at Feri he worked for two different consultancies in Germany with focus on regulatory and risk management. He graduated in Physics at the Karlsruhe Institute of Technologie.

5. Language

The language of the seminar will be English.

6. Preliminary Programme

Tuesday, 11 December 2012

08.45-09.00	Registration
09.00	Introduction & welcome
09.00-10.30	Overview of Assets
10.30-10.45	Coffee Break
10.45-12.30	Bonds with/without Credit Risk
12.30-13.30	Lunch
13.30-15.00	Shares & Other Assets and Outlook
15.00-15.15	Coffee Break
15.15-17.00	Case Study: Asset Liability Study
19.00	Dinner

Wednesday, 12 December 2012

09.00-10.30	General requirements on Risk Management of Assets
10.30-10.45	Coffee Break
10.45-12.30	Case Study: Risk Inventory
12.30-13.30	Lunch
13.30-15.00	Identification and Controlling of Risks and Outlook
15.00	Concluding remarks, closing of seminar

7. Fees & Registration

Please register for the seminar as soon as possible because of the expected demand. If there are more persons interested in this seminar than places available we will give priority to the registrations received first. Please send your registration as soon as possible by using our online registration form at www.actuarial-academy.com.

Your registration is binding. Cancellation is only possible up to 4 weeks before the first day of seminar. If you cancel at a later date, the full seminar fee is due. You may appoint someone to take your place, but must notify us in advance. EAA has the right to cancel the event if the minimum number of participants is not reached.

Please always give your invoice number when you effect payment. Bank charges are to be borne by the participant. We will send you an invoice, please allow a few days for handling.

Your early-bird registration fee is €870.00 plus 20 % VAT until 13 October 2012. After this date the fee will be €970.00 plus 20 % VAT.

8. Accommodation

The seminar will take place at Hotel Lev, Vosnjakova 1, 1000 Ljubljana, Slovenia:

Tel. +386 1 433 21 55

Booking form

We arranged special prices for accommodation. The special price is 98 € per night, including breakfast and a free upgrade to a superior room. Tourist tax (currently 1.01 € per person/day is not included. This price is valid for bookings by 14th November 2012 out of our allotment. Kindly book your accommodation as soon as possible directly with the hotel by using the booking form, as our allotment includes only a limited number of rooms, and note the hotel's cancellation policy.

9. CPD

For this seminar, the following CPD points are available under the CPD scheme of the relevant national actuarial association:

Austria: 11 points
Belgium: 11 points
Bulgaria: 12 points
Czechia: 2-3 points (individual accreditation)
Estonia: 11 hours
Germany: 11 hours
Italy: approx. 4 credits (GdLA individual accreditation)
Netherlands: approx. 12 PE-points (individual accreditation)
Russia: 40 points
Slovenia: 50 CPD points
Slovakia: 8 CPD points
Switzerland: 15 points

No responsibility is taken for the accuracy of this information.