



**International Association
for the Study of Insurance Economics**
"The Geneva Association"

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**PROGRAMME OF THE THIRD ART OF CROs,
Annual Round Table of Chief Risk Officers, 2005**

The Third Annual Round Table of the Chief Risk Officers is organised jointly by The Geneva Association and Fortis Brussels, and hosted by Fortis.

VENUE Fortis Building, Rue du Marais, Brussels,
2 minutes walk from the hotel

HOTEL **Radisson SAS Hotel Brussels**
Rue du Fosse-aux-Loups 47 - Brussels, Belgium.
The person in charge is Reina Van Der Goot: e-mail :
Reina.VanDerGoot@RadissonSAS.com
Tel : 32-2-219.28.28 Fax : 32-2-219.62.62
Participants have to reserve their hotel rooms individually.

DATE **Monday and Tuesday October 3 - 4, 2005**

Participation at the third ART of CROs is reserved to the Chief Risk Officers of The Geneva Association.

To enable an intensive discussion, participation is limited to approximately 25 CROs, on a first come first served basis.

INFORMATION Please address all questions to
Walter R. Stahel, The Geneva Association,
53, route de Malagnou, CH- 1208 Geneva, Switzerland
phone +41.22 707 66 00, fax +41.22 736 75 36
e-mail walter_stahel@genevaassociation.org

PRE-WORKSHOP DINNER (Oct 2, 2005, from 7.30 pm onwards)

For those participants arriving already on Sunday evening, Oct 2, a table is reserved at the restaurant "Les Armes de Bruxelles" for a voluntary and casual pre-workshop dinner. The table is in the non smoking area; each person will have to pay her/his own bill.

The address of the restaurant 'Les Armes de Bruxelles' is Rue des Bouchers 13, 1000 Bruxelles, téléphone of the restaurant : 32-2-511.55.98

PROGRAMME OF THE THIRD ART of CROs 2005 (Oct 3-4, 05)

Monday, October 3, 2005

9 am **Welcome** by Luc Henrard, host of The Third ART of CROs
Short introduction by *Luc Henrard and Walter R. Stahel*

FIRST SESSION

9.10 Framework of the ART of CROs work, *Bruno Porro*

9.30 Update on the Solvency II work of the CRO Forum, comments
and questions to papers and work
Sue Kean and Joe Oechslin

10.15 Coffee

10.30 Integration on banking and insurance RM, *Luc Henrard*

11.30 Vulnerability, *Bruno Porro*

1 pm **Lunch**

SECOND SESSION

2.00 Loss distributions and confidence limits,
Christian Mumenthaler and Bruno Porro

3.40 Coffee

4.00 Presentation and discussion of the CRO questionnaire,
Bruno Porro, all

6.00 end of the first day's sessions

DINNER

8 pm Conference **Dinner** at the VIP Restaurant of Fortis : "The Rue Ducale", which is close to the Palace of the King. It is about a 10 minutes walk from the hotel SAS Radisson, *by invitation of Luc Henrard and Fortis*

Tuesday, October 4, 2005

MORNING SESSION

- 8.30 am** Emerging Risks, *Charlie Shamieh and Christian Mumenthaler, session moderated by Annabelle Hett, Swiss Re*
- 10.00 Coffee
- 10.30 Discussion with Fitch, *Jeff Mohrenweiser, Fitchratings, Ferdia Byrne, EY, Anderw Murray, Fitchratings, Moderator Walter Stahel*
- Noon** Lunch

AFTERNOON SESSION

- 1 pm Discussion on strategic and reputational risks, *Bruno Porro*
- 2.00 Risk mitigation, *Charlie Shamieh and Joe Oechslin*
- 3.20 Coffee
- 3.40 Feed back and items for the CROs' Spring Workshop 2006 and the Fourth ART of CROs 2006, *Walter Stahel, all*
- 4.00 Discussion with the EU Commission on Solvency II *Commissioner Karel van Hulle*
- 5 pm** end of the Third ART of CROs

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| PARTICIPANTS OF THE THIRD ART of CROs' 2005 - Sep 21 |
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The following CROs have registered as of September 16, 2005
(in alphabetical order):

Luc Henrard, Fortis Brussels, host

Joel D. Aronchick, Chubb
Samira Barakat, GE Insurance Solutions
Jean-Luc Besson, Scor
Peter Boller, Converium
Paul Caprez, Generali

Sunghyo Cho, Samsung
Tony Coleman, IAG Australia
Pauline Colvin, for David Paige, RoyalSun
Andrew Crossley, Prudential UK

Paul Dowden, XL

Wayne Fisher, ZFS
Tom Grondin, Aegon
Ole Hesselager, Tryg
John Hele, ING
Olav Jones, Fortis

Sue Kean, Aviva
Steve Manning, Lloyds
Udo Martinsohn, Swiss Re Germany
Fernando Mata Verdejo, Mapfre
Eberhard Mueller, Hannover Re

Christian Mumenthaler, Swiss Re
Joachim Oechslin, Winterthur Group
François Robinet, AXA
Charlie Shamieh, Munich Re
Raj Singh, Allianz

Robert Wasner, Uniq
Bruno Porro, chairman of the ART of CROs Networks
Walter R. Stahel (Geneva Association)

Guests

Ferdia Byrne, EY,
Annabelle Hett, Swiss Re
Jeff Mohrenweiser, Fitchratings,
Anderw Murray, Fitchratings,

The next meetings within the ART of CROs network are scheduled for:

- The **First CRO Assembly** will take place November 16-17, 2005, at the Swiss Re Centre for Global Dialogue
- The **Third CROs' Spring Workshop** is planned for May 2006, to be held at AXA University at Chateau Suduirault near Bordeaux
- The **Fourth ART of CROs** is planned for Oct 17-18, 2006, in Zurich and will be hosted by Swiss Re.

Geneva, September 21, 2005