



# SAVE THE DATE

## Non-Life Reserve Risk for SST and Solvency II

### DATE

14 July 2010

### TIME

18:10 to 20:00

### LOCATION

Au Premier, Bahnhofplatz 15, 8001 Zürich

### TOPIC

Milliman would like to invite you to our “Actuarial Apéro” to be held in Zürich on 14 July 2010. The apéro will take the format of a short presentation, followed by discussion. Refreshments will be served.

The topic of the meeting will be: Non-life Reserve Risk for SST and Solvency II. We will discuss the implications of various popular methods of calculating non-life reserve risk for the new solvency regime in Europe. In particular, we will discuss the practical issues related to using multiple stochastic models to analyze risk and estimate unpaid claim liability distributions for a one year time horizon, and then calculate reserve risk for solvency purposes from those distributions, rather than using a closed form solution as an afterthought.

This invitation is also extended to colleagues in your organisation. Please forward this e-mail to colleagues who would be interested in the topic.

### REGISTRATION PROCESS

This event is free of charge. However, in order to manage attendee numbers, registration is required. To register, please confirm attendance by sending a confirmation e-mail to: [zurich.apero@milliman.com](mailto:zurich.apero@milliman.com)

**We look forward to welcoming you to our event.**