

## Life ILS Conference 2019 Request for Presentation Proposals

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## Life ILS Conference 2019

The first Life Insurance Linked Securities (ILS) Conference will take place in London on Wednesday, May 15th, 2019. Hosted by ELSA, this must-attend conference will bring industry peers together to cover the latest market insights, news and trends in the Life ILS space.

The agenda will revolve around three core sessions split into individual presentations of relevant and insightful analytical content, each followed by a Q&A panel.

- The first session will focus on the demand of longevity/mortality risk holders to look to the capital markets for solutions to manage risk.
- The second session will focus on the views of asset managers as they look to accumulate risk on behalf of their investors.
- The final session will cover quantifying the risk, how market participants address the unknowns of mortality and longevity risk.

**If you or your colleagues are interested in presenting please provide details of the speaker, which session you feel this would be most appropriate for and a short overview of the topic to be presented.**

## Introduction

Setting the scene for the day and introducing the asset universe.

- Welcome from the Conference Chair, Gareth Mee of EY.
- Two/Three individual presentations on the Life ILS asset class.

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## Potential topics

- Who participates and what assets are in the Life ILS universe?
- Does the Life ILS market encompass a standalone asset class?
- London as a Global hub for Life ILS.

Chaired by Gareth Mee of EY (Full conference)

## Transfer of risk

Understanding what drives the offloading of longevity/mortality risk from principal holders to the capital markets.

- Four 20-minute presentations on who and why transfer risk.
  - Followed by a 25-minute Q&A panel.
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## Potential topics

- Longevity risk transfer market.
- Matching adjustments opportunities.
- Secondary markets for consumers.
- The use of longevity/mortality Indexes.
- Impact of IFRS17.

Chaired by

## Accumulation of risk

Evaluating the core motivations of investors and fund managers in the accumulation of longevity/mortality risk.

- Four 20-minute presentations on demand for longevity/mortality risk.
  - Followed by a 25-minute Q&A panel.
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## Potential topics

- Secondary markets for consumers.
- Alternative credit.
- Mortality risk.
- ESG investments.
- LDI strategies.

Chaired by

## Quantifying risk

Breaking down the principal risks in a Life ILS transaction and how market participants make informed decisions.

- Three 20-minute presentations on understanding the risk.
  - Followed by a 25-minute Q&A panel.
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## Potential topics

- Demographic/behavioral differences between mortality and longevity risk.
- Discrepancies between Life Expectancy underwriters.
- Understanding pandemic risk.

Chaired by Prof. David Blake of the Pensions Institute/Cass Business School

## Summary agenda - morning

- 0830 Registration and Welcome Breakfast
- 0900 Conference Welcome *by Gareth Mee of EY*
- 0910 Life ILS. A standalone asset class.
- 0950 London as a global Life ILS Hub.
- 1030 Networking Break
- 1045 Transfer of Risk
  - Presentation 1
  - Presentation 2
  - Presentation 3
  - Presentation 4
  - Panel Chaired by
- 1230 Global Politics
- 1300 Lunch

## Summary agenda - afternoon

- 1400 Life Securitization
- 1430 Accumulation of Risk
- Presentation 1
  - Presentation 2
  - Presentation 3
  - Presentation 4
  - Panel Chaired by
- 1615 Networking Break
- 1630 Quantifying the Risk
- Presentation 1
  - Presentation 2
  - Presentation 3
  - Panel Chaired *by Prof. David Blake*
- 1750 Closing Comments *by Gareth Mee of EY*
- 1800 Cocktail Reception



## And thank you to our venue hosts

We are grateful to EY for hosting this event at their offices in Canary Wharf, London. The Auditorium space provides sweeping views and one of the most attractive conference rooms in London.



### Venue

EY, 25 Churchill Place, Canary Wharf,  
London E14 5EY, United Kingdom

*“At EY, we are committed to building a better working world – with increased trust and confidence in business, sustainable growth, development of talent in all its forms, and greater collaboration. We want to build a better working world through our own actions and by engaging with like-minded organisations and individuals. This is our purpose – and why we exist as an organisation.*”

*Running through our organisation is a strong sense of obligation to serve a number of different stakeholders who count on us to deliver quality and excellence in everything we do. We want to use our global reach and scale to convene the conversation about the challenges facing economies and the capital markets. When business works better, the world works better.”*



Is your interest piqued?  
Contact ELSA for more information.

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