

Monday, 1 December 2014
Siegbert Baldauf: Status of Solvency II

- 10.30 – 11.00 Welcome and introduction (EAA)
- 11.00 – 13.00 Solvency regime, solvency balance sheet, valuation of technical provisions (best estimate, risk margin)
- 13.00 – 14.00 Lunch break
- 14.00 – 16.00 Solvency capital requirements (SCR, MCR), Own Funds
- 16.00 – 16.30 Coffee break
- 16.30 – 18.00 Further steps: Delegated Acts, Technical Standards and Guidelines
- approx. 19.00 Dinner

Tuesday, 2 December 2014
Tom Veerman: Internal model and ORSA

- 09.00 – 11.00 Implementing Own Risk Solvency Assessment (ORSA)
- 11.00 – 11.30 Coffee break
- 11.30 – 13.00 Designing Internal Models
- 13.00 – 14.00 Lunch break
- 14.00 – 16.00 Workshop
- approx. 17.00 Social Event

Wednesday, 3 December 2014
Marc Linde: Modelling and solvency

- 09.00 – 10.30 Valuation of premium and reserve risks in non-life insurance (Marc Linde)
- 10.30 – 11.00 Coffee break
- 11.00 – 13.00 Case study: Modelling a non-life company (Marc Linde)
- 13.00 – 14.00 Lunch break
- 14.00 – 15.30 Claims provisions of non-life insurances and their implementation in Solvency II (Karl-Theodor Eisele)
- 15.30 – 16.00 Final discussion and closing