

EAA Advanced Training

Webinar: Credit Risk Modelling for Solvency II

6 December 2016, 10:00 - 12:00 CET

In the current low interest rate environment insurance companies are increasingly investing in assets providing more competitive yields within their risk budget. Many of these investments are related to taking credit risks where investors are compensated for these risks with an additional yield. The webinar covers how credit risk is treated under Solvency II, both in the standard formula and in an internal model architecture. It describes typical challenges for credit risk models and best practice approaches how to deal with them. This webinar is for practitioners who want to gain a deeper understanding of state of the art techniques for credit risk modelling in the context of Solvency II.

Webinar: FinTech & Friends: Technology Meets Financial Services

14 December 2016, 10:00 - 12:00 CET

For insurance companies it is time to reconsider the existing business model and the way in which it does business today. It is also the right time to decide on how to embrace the technological movement. The aim of this webinar is to provide an overview on the present technological movement that is targeting financial services and to discuss potential threats, issues, opportunities and side effects from the perspective of the insurance industry.

Validation of Technical Provisions under SII – An Actuarial Perspective

9/10 March 2017 | Madrid, Spain

Solvency II requires that a validation of the Technical Provision has to be performed and adequately documented by each legal entity. This validation activity has a linkage to pillar I, pillar II and also pillar III of the new solvency system. The seminar will provide a general overview on validation aspects. Starting with a summary of the existing regulatory framework, we will provide you helpful interpretations on the first day as well as several practical examples on how to manage the validation tasks on the second day. All sessions will be a combination of lectures and interactive discussions.

Non-Life Pricing: Introduction to Practical Implementation of Modern Techniques in R

16/17 March 2017 | Cologne, Germany

Non-Life insurance is facing a lot of challenges ranging from fierce competition on the market or evolution in the distribution channel used by the consumers to evolution of the regulatory environment (Solvency II, IFRS, etc.). The aim of this seminar is to present the actuarial/statistical techniques used in non-life pricing. This seminar is a strong introduction to these techniques and will be followed in the next few months by an advanced seminar of the EAA.

Understanding IFRS 17

Spring 2017

The IASB has finally come to agree on a Standard for Insurance Contracts. The new Standard – IFRS 17 (previously referred to as "IFRS 4, Phase II") – will fundamentally change the way insurance companies present their obligations and and their financial performance stemming from insurance contracts. The goal of the 2-day seminar is to provide participants with a comprehensive introduction to the new measurement, presentation and disclosure guidance for insurance contracts. It will cover life and non-life business, including the special guidance on direct participating contracts.

Further information about our seminars and all upcoming events may be found on our website: