

Roundtable on the SCR review

27 September 2017

Frankfurt am Main

Agenda

27 September: 09.00 – 17.30

1.	09.00 – 09.30	Introductory remarks and update on the process
2.	09.30 – 10.30	Loss absorbing capacity of deferred taxes
3.	10.30 – 11.30	Risk Margin
4.	11.30 – 12.30	Volume measure for premium risk and premium and reserve risks recalibration
	12.30 – 13.30	Lunch
5.	13.30 – 14.30	Interest rate risk
6.	14.30 – 15.15	Longevity and mortality risks
7.	15.15 – 16.00	Simplifying the look-through approach
8.	16.00 – 16.45	Counterparty default risk module: simplifications envisaged, exposures to CCPs and possible adjustments to reflect EMIR
9.	16.45 – 17.15	AOB
10.	17.15 – 17.30	Closing remarks