INTERNATIONAL ASSOCIATION OF
INSURANCE SUPERVISORS

Public

Capital-Related Stakeholder Meeting

7 April 2016

Room A, BIS Tower

Bank for International Settlements

Centralbahnplatz 2, 4051 Basel, Switzerland

Listening-only Dial-in Numbers
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Agenda

9:00 – 10:30	**1. Introduction (60 mins)** **2. Market Adjusted Valuation (MAV) (30 minutes)** • Brief recap of approaches + updates since Singapore SH meeting
10:30 – 11:00	**Coffee**
11:00 – 12:30	**3. MOCE (30 mins)** • Approaches subject to field testing in 2016 – looking forward to ICS CD

	4. Life Risks (45 mins) • Mortality and Longevity Risks (10 mins) • Health Risk (10 mins) • Morbidity and Disability Alternative Approach (10 mins) • Lapse Risk (5 mins) • Expense Risk (5 mins) • Calibration of life risks (5 mins) **5. Catastrophe Risk (15 mins)**
12:30 – 13:30	**Lunch**
13:30 – 15:00	**6. Premium and Claims Reserve Risks (30 mins)** • Changes from 2015 • Approaches to refining calibration over time **7. Market Risks (45 mins)** • Interest Rate Risk (15 mins) • Equity Risk (10 mins) • Real Estate Risk (5 mins) • Currency Risk (15 mins) **8. Credit Risk (15 mins)**
15:00 – 15:30	**Coffee**
15:30 – 17:00	**9. Asset Concentration Risk (5 mins)** **10. Operational Risk (5 mins)** **11. Aggregation & Diversification (5 mins)**

	12. Open question time for stakeholders (1 hour) **13. Wrap up and next meetings (15 mins)**