

IFRS 17 & Solvency II Workshop

Monday, 15 July

08:00 – 08:45

Registration

08:45 – 09:00

Welcome address

Introduction to the workshop

09:00 – 10:30

THIS SECTION WILL BE CONDUCTED IN PORTUGUESE / ESTA SEÇÃO SERÁ REALIZADA EM PORTUGUÊS

Introdução ao IFRS 17

Conceito e percepção do risco para Brasil
Convergência aos padrões internacionais contábeis
Explicação da parte teórica sobre IFRS 17
Explicação aplicada sobre IFRS 17 no Brasil
Perguntas ao final

10:30 – 11:00

Coffee break

11:00 – 12:30

THIS AND ALL SUBSEQUENT SECTIONS WILL BE CONDUCTED IN ENGLISH / ESTA E TODAS AS SECÇÕES SUBSEQUENTES SERÃO CONDUZIDAS EM INGLÊS

IFRS 17 – PART I

Brief recap of IFRS 17 background
General Measurement Model

- Model components
- Numerical illustrations

12:30 – 13:30

Networking lunch

13:30 – 15:00

IFRS 17 – PART II

General Measurement Model—Exercises
Measurement of groups of reinsurance contracts held
Measurement of groups of reinsurance contracts acquired

15:00 – 15:30

Coffee break

15:30 – 17:00

IFRS 17 – PART III

Implementing IFRS 17

- Contract modifications
- Transition rules
- Roles and interactions

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09:00 – 10:30

IFRS 17 – PART IV

Measurement of groups of insurance contracts with direct participation features
Illustrative examples on the premium allocation approach
Presentation of results

10:30 – 11:00

Coffee break

11:00 – 12:30

IFRS 17 – PART V

IFRS 17 data management strategies
IFRS 17 engines: own development or outsourcing?
News from the 15 May 2019 IASB Meeting

12:30 – 13:30

Networking lunch

13:30 – 15:00

Background and scope of the Solvency II Directive

- International solvency capital paradigms
- General ideas of Solvency II
- The three-pillar model

15:00 – 15:30

Coffee break

15:30 – 17:00

Quantitative aspects of Solvency II—part I

- The Standard Formula
- Quantitative risk models

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09:00 – 10:30

Quantitative aspects of Solvency II—part II

- Illustrative examples of market risk models
- Illustrative examples of determination of non-life risks

10:30 – 11:00

Coffee break

11:00 – 12:30

Governance under Solvency II

- Internal control functions
- The Use Test
- Model governance
- Documentation
- Fit and proper requirements

12:30 – 13:30

Networking lunch

13:30 – 15:00

The Risk Management and Reporting Process—part I

- Enterprise Risk Management
- Constructing ORSA reports

15:00 – 15:30

Coffee break

15:30 – 16:30

The Risk Management and Reporting Process—part II

- Other reporting requirements under Solvency II
- The Solvency and Financial Condition Report

16:30

Presentation of course certificates and adjournment