

Study on Diversification in Internal Models

CONSULTATION

START DATE:

01 Oct 2020

END DATE:

22 Jan 2021

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On 1 October 2020, EIOPA launched a study on diversification in internal models.

Objectives:

- to gain an overview of the current approaches in the market and, on best effort basis, analyse and compare the levels of diversification,
- to facilitate a better understanding of modelling dependencies, aggregation and resulting diversification benefits,
- to enhance quality and convergence of supervision on diversification in internal models.

Timeline

15 January 2021: Deadline for insurance undertakings to submit results to their group national supervisory authority

22 January 2021: Deadline for national supervisory authorities to report to EIOPA
