

Study on Diversification in Internal Models - phase 2

CONSULTATION

START DATE:

05 Oct 2021

END DATE:

22 Jan 2022

Closed

On 5 October 2021, EIOPA launched the second phase of the 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

10 January 2022: Deadline for insurance undertakings to submit results to their group national supervisory authority

22 January 2022: Deadline for national supervisory authorities to report to EIOPA

LAST UPDATED ON:

7 Feb 2022