

Economic Capital Pricing in Life Insurance - Mumbai

Date : 11th August, 2017, Friday
Time : 0900 - 1800
Venue : Fortune Select Exotica, Navi Mumbai

Program Schedule

Faculty- Sanjeeb Kumar, President, IAI

Economic Capital Pricing in Life Insurance		
S No.	Time	Sessions
	0900-0915	Registration
S 1	0915-0920	Welcome address by Dinesh Khansili, Executive Director, IAI
S 2	0930-1000	Overview of Balance Sheets <ul style="list-style-type: none"> • Traditional B/s Vs Economic B/s • What is BEL?
		Economic Capital <ul style="list-style-type: none"> • What is Economic Capital -How is it calculated? • What are the Risks Categories and Risk Definitions? • What are Hedgeable and Non-Hedgeable Risks? • What is Risk Margin?
	1130-1145	Networking Tea Break
S 3	1145-1230	Product Pricing Cash flows <ul style="list-style-type: none"> • Traditional Basis Vs Economic Basis – Key differences
S 4	1230-1330	<ul style="list-style-type: none"> • Traditional Vs Economic Capital Pricing – A Practical Example • Calculation of EC for each risk via shocks
	1330-1415	Networking Lunch Break
S 5	1415-1600	<ul style="list-style-type: none"> • Aggregation of EC within and across risk modules • What are the Pricing Metrics- Economic VNB
	1600-1620	Networking Tea Break
S 6	1620-1700	<ul style="list-style-type: none"> • What are the Pricing Metrics- Economic EVA • Comparison with Traditional Metrics
S 7	1700-1730	Summary <ul style="list-style-type: none"> • Key Differences- Traditional Pricing Vs EC Pricing • Benefits of Economic Capital Pricing Approach • Challenges of EC Pricing especially in the Indian context • Differences from Regulatory Capital
S 8	1730-1745	Discussion – Questions
S 9	1745 – 1800	Vote of Thanks by Dinesh Khansili, Executive Director, IAI