

## EAA Web Session

# SCR Interest under Solvency II

5 March 2026 | 10:00-12:00 CET | online

### Introduction

This session aims to explain the evolution of the interest rate capital requirement under the current formula versus the new formula following the SII review, how the deficiencies have been addressed and the remaining issues in an inflationary environment.

### Participants

Participants are expected to have some basic knowledge of Solvency II and interest rate risk.

### Purpose and Nature

The purpose of this web session is to explain how the current SCR interest has been calibrated based on Principal Component Analysis and the need for changes in a low interest environment. We will then describe the new relative shifted approach and impact assessments. We will also address the question on the SCR interest up in an inflationary environment and possible solutions.

### Language

The language of the web session will be English.

### Lecturer

#### Daphné de Leval

Daphné has more than 20 years of professional experience. She specializes in life insurance actuarial techniques, pension funds and risk management. She has worked on diverse functions: Solvency II implementation, Actuarial Function, Risk Management Function, financial and prudential audit, IFRS 17 implementation, Sustainability Projects and M&A. She is an active Actuary at European level within the Actuarial Association of Europe (AAE) (Vice-Chair Insurance Committee, Solvency II).

## Preliminary Programme

Thursday, 5 March 2026

10:00-12:00      Topics

- Underlying calibration of the current formula
- The reasons for change
- The new relative shifted approach
- Impact of low versus inflationary interest rates
- Perceived issues and possible solutions in an inflationary environment

All the above times are given in CET (Central European Time).

## Fees & Registration

Early Bird Registration Fee (until 22 January 2026):

- For private customers in the EU: €160.00 + VAT of the billing country (example Germany: €190.40 incl. 19% VAT)
- For private customers outside the EU: €190.40 (incl. 19% VAT)
- For businesses within the EU (excl. Germany, with valid VAT ID): €160.00 (net, reverse charge applies)
- For businesses in Germany: €190.40 (incl. 19% VAT)

Regular Registration Fee (from 23 January 2026):

- For private customers in the EU: €210.00 + VAT of the billing country (example Germany: €249.90 incl. 19% VAT)
- For private customers outside the EU: €249.90 (incl. 19% VAT)
- For businesses within the EU (excl. Germany, with valid VAT ID): €210.00 (net, reverse charge applies)
- For businesses in Germany: €249.90 (incl. 19% VAT)

Important VAT Information:

- For private customers with a billing address in an EU country: VAT will be charged at the applicable rate in the country of the billing address. The final amount, including VAT, will be calculated upon invoicing.
- For customers with a non-EU (third country) billing address: Only a non-company billing address is accepted for VAT compliance reasons. 19% VAT applies to all non-EU private customers.
- For businesses within the EU (excluding Germany), Iceland, Liechtenstein, Norway, Switzerland, and the UK with a valid VAT ID: The reverse charge mechanism applies (net price; VAT will not be charged). Please ensure your valid VAT ID is entered correctly during registration.
- For all customers with a billing address in Germany: 19% VAT applies.

Please submit your registration using this [online form](#). Closer to the event, you will receive further login details to join the web session.

Your registration is binding. Cancellation is only possible up to 2 weeks before the first day of the event. If you cancel later, the full participation fee is due. You may appoint someone to take your place but must notify us in advance. EAA has the right to cancel the event if the minimum number of participants is not reached.

We will send you an invoice via email. Please allow a few days for handling. Please always give your invoice number when you effect payment. All bank charges are to be borne by the participant.

Registration is open until two working days before the web session. If registration has already been closed for this web session, please call us or send an email to [contact@actuarial-academy.com](mailto:contact@actuarial-academy.com) in order to find out whether a late registration is still possible.

### Technical Requirements

Please check with your IT department if your firewall and computer settings support web session participation (the programme Zoom will be used for this online training). Please also make sure to join the web session with a stable internet connection.

### CPD

For this web session, the following CPD credits are available under the CPD scheme of the relevant national actuarial association:

Austria:	2 points
Belgium:	2 points
Bulgaria:	3 points
Croatia:	individual accreditation
Czechia:	2 hours
Denmark:	2 credits
Estonia:	2 hours
Finland:	2 points
France:	12 points
Germany:	2 hours
Greece:	3 points
Hungary:	2 hours
Iceland:	2 credits
Ireland:	2 hours
Italy:	individual accreditation
Latvia:	2 hours
Lithuania:	2 hours
Netherlands:	approx. 2 points (individual accreditation)
Norway:	2 points
Poland:	2 hours
Portugal:	2 hours
Serbia:	2 hours

Slovakia:	individual accreditation
Slovenia:	individual accreditation
Spain:	CAC: 2 hours, IAE: 2 hours
Switzerland:	individual accreditation
USA:	SOA (Section B): up to 2.4 hours

No responsibility is taken for the accuracy of this information.