

# **Provisional AM for Use in the Comparability Assessment**

**September 13, 2023**







### 1.3 AM Development

### 1.4 AM Data Collection





	Hong Kong - Life		Non RBC filing U.S. Insurer
	Hong Kong - Non-Life		Regime A
	India		Regime B
	Indonesia		Regime C
	Japan - Life		Regime D
	Japan - Health		Regime E
	Japan - Non-Life		Non-Insurer Holding Company
	South Korea		Bank (Basel III)
	Malaysia		Bank (Other)
	Mexico		Asset Manager/Registered Inv Advisor
	New Zealand		Other Regulated Financial Entity
	Philippines		Other Unregulated Financial Entity
	Singapore - All		Other Non-Ins/Non-Fin with Material Risk
	Solvency II (EU) - Life		Other Non-Ins/Non-Fin w/o Material Risk
	Solvency II (EU)		















## 4.3 Methodologies Under Consideration

### 4.3.1 Provisional AM

### 4.3.2 Pure Relative Ratio Approach (Pure RRA)

#### 4.3.4 99.5% Value at Risk



## 5 Finalizing the AM

### 5.1 Selecting Final Methodology





6.2











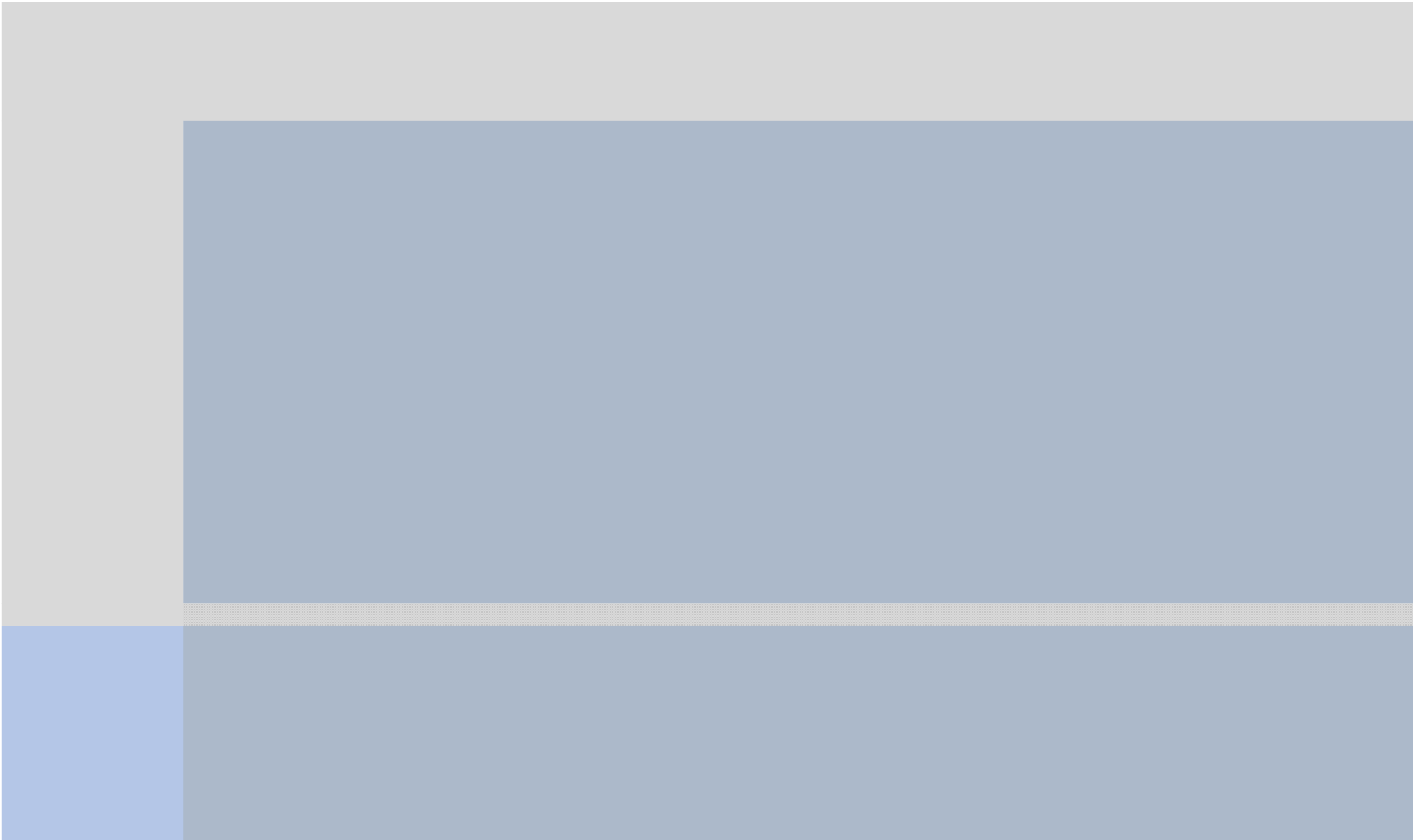




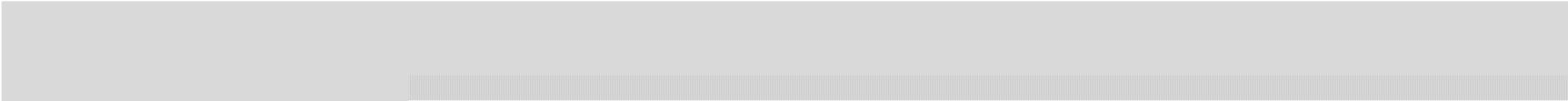


## 8.2 Comparison of Property/Casualty

ICS Risk	Is the risk captured in the local capital requirement?	If no, is the risk reflected in local valuation and/or capital resources?



### 8.3 Comparison of Capital Resources



**ICS Resources (Other than Financial Instruments)**

**Approach used in the ICS (Table 3)**

ICS Resources (Other than Financial Instruments)	Approach used in the ICS (Table 3)	