Title: Capital requirements imposed on insurance companies in Solveny II and their quantification
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Abstract: This thesis studies project Solvency II, which is focused on the integrated regulation of insurance market in the European Union. It presents basic division and capital requirements arising from it. It describes division of the project into the three areas, refered to as pillars in practice. The thesis summarizes the basic methods for measuring the risk (Value at Risk, Tail Value at Risk), necessary in the calculation of the solvency capital requirements. The thesis studies the method of calculation of the solvency capital requirement SCR and the minimum capital requirement MCR. The calculation of the SCR is focused mainly on the method of the calculation of the capital requirement using the standard formula. Lastly, capital requirements are calculated using concrete data set.

Keywords: Solvency II, solvency capital requirement SCR, minimum capital requirement MCR