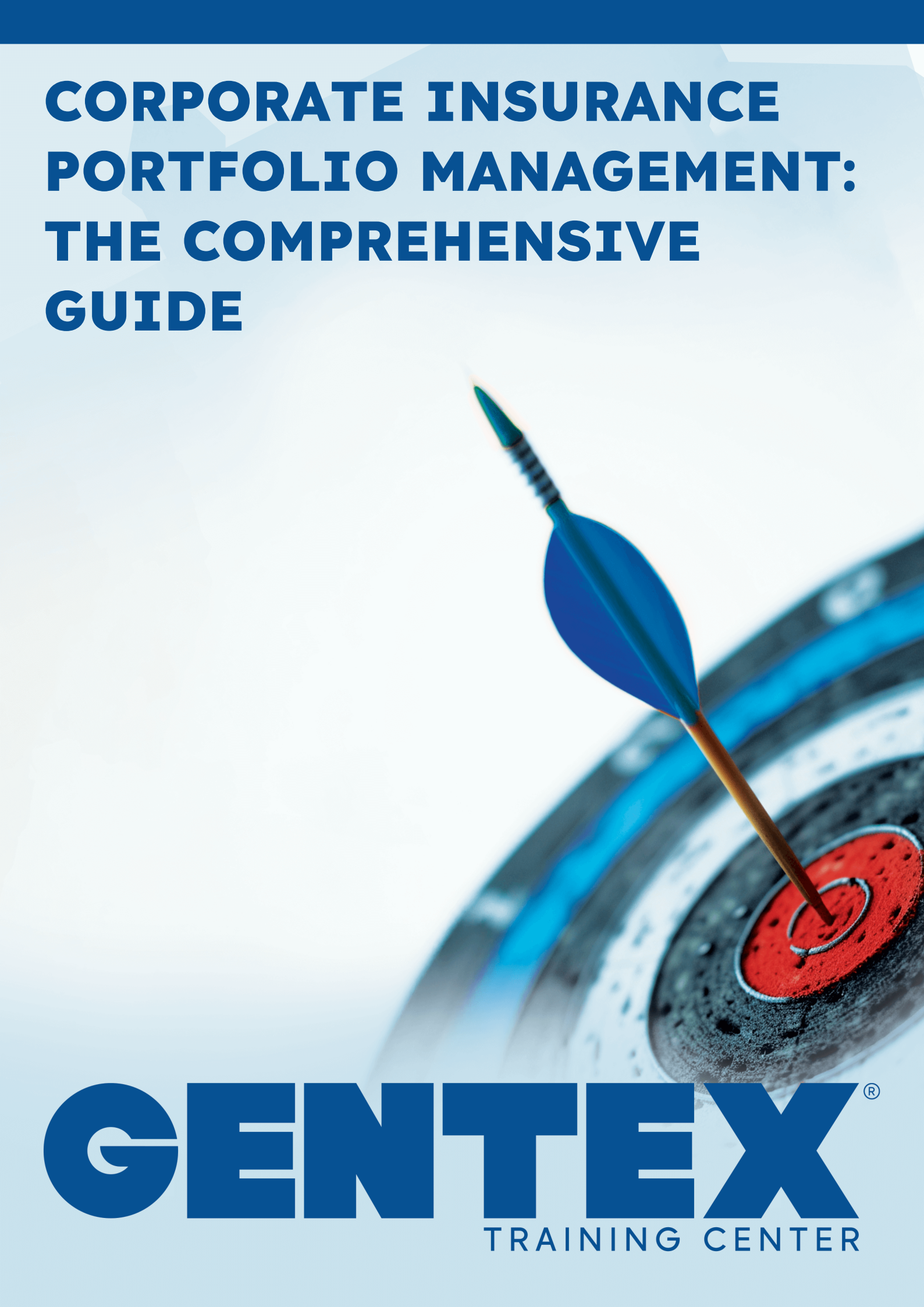
CORPORATE INSURANCE PORTFOLIO MANAGEMENT: THE COMPREHENSIVE GUIDE



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Introduction

Corporate Insurance Portfolio Management: The Comprehensive Guide Training Course builds the financial and risk capability that insurance executives, portfolio managers, and risk officers need to manage an insurer's combined book of risk and assets. An insurance portfolio holds two sides at once. It carries underwriting risk, priced and reserved, and it carries invested assets that must fund future claims. Managing one side well while ignoring the other produces volatile results, weak solvency, and unpredictable capital. This course develops the discipline that balances both. It covers underwriting, pricing, and reserving. Furthermore, it applies asset allocation, ALM, and reinsurance strategy. In addition, it develops solvency, reporting, and portfolio optimisation. As a result, participants manage insurance portfolios with analytical rigour.

Corporate Insurance Portfolio Management: The Comprehensive Guide Course Objectives

- Explain insurance portfolio structure and the underwriting cycle.
- Apply risk classification, pricing, and experience rating methods.
- Assess loss reserving techniques and reserve adequacy.
- Apply asset allocation and investment policy to insurance funds.
- Apply asset-liability management to insurance portfolios.
- Evaluate reinsurance structures and capital relief options.
- Apply Solvency II and risk-based capital frameworks.
- Measure portfolio performance using combined ratio and ROE.
- Apply concentration, catastrophe, and accumulation risk controls.
- Prepare portfolio reporting, board packs, and regulatory returns.

Course Methodology

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- Interactive lectures with real insurance portfolio and reserving cases.
- Pricing, reserving, and portfolio analysis workshops.
- ALM, reinsurance, and capital modelling exercises.
- Solvency, reporting, and optimisation practice.
- Structured peer review with facilitator feedback on portfolio positions.

Who Should Take This Course

- Insurance portfolio and underwriting managers.
- Chief risk officers and actuarial analysts.
- Insurance investment and treasury professionals.
- Reinsurance and capital management specialists.
- Finance controllers in insurance companies.
- Auditors and regulators covering insurance portfolios.

Corporate Insurance Portfolio Management: The Comprehensive Guide Course Outlines

Day 1: Insurance Portfolio Foundations

- Insurance portfolio structure and the underwriting cycle.
- Lines of business and portfolio mix decisions.
- Risk classification, rating factors, and segmentation.
- Premium setting and technical pricing methods.
- Loss ratio, expense ratio, and combined ratio analysis.
- Portfolio growth, retention, and lapse behaviour.
- Case study: analysing an insurance portfolio's performance.

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Day 2: Reserving, Claims, and Accumulation Risk

- Loss reserving methods: chain ladder and Bornhuetter-Ferguson.
- Incurred but not reported reserves and development patterns.
- Reserve adequacy testing and actuarial review.
- Claims handling efficiency and settlement patterns.
- Catastrophe exposure and accumulation risk modelling.
- Concentration limits and geographic risk control.
- Workshop: estimating reserves and testing adequacy.

Day 3: Asset Allocation and Asset-Liability Management

- Investment policy and strategic asset allocation for insurers.
- Matching asset duration to liability duration.
- Interest rate, credit, and liquidity risk in insurance funds.
- ALM modelling and duration gap analysis.
- Yield, total return, and book yield approaches.
- Regulatory constraints on insurance asset allocation.
- Workshop: building an ALM profile for an insurance portfolio.

Day 4: Reinsurance and Capital Management

- Reinsurance types: quota share, surplus, and excess of loss.
- Catastrophe reinsurance and retrocession structures.
- Reinsurance pricing and recoverable management.
- Capital relief and risk transfer assessment.

- Solvency II framework and risk-based capital.
- Internal models, standard formula, and own risk assessment.
- Workshop: evaluating a reinsurance structure and its capital effect.

Day 5: Performance, Reporting, and Optimisation

- Portfolio performance measurement and return on equity.
- Combined ratio decomposition and profitability analysis.
- Capital allocation and risk-adjusted return measures.
- Portfolio optimisation and rebalancing decisions.
- Board reporting packs and regulatory returns.
- IFRS 17 reporting considerations for insurance portfolios.
- Course review, assessment, and action planning.

Conclusion

By successfully completing Corporate Insurance Portfolio Management, participants will gain a thorough understanding of insurance portfolio structure, pricing and underwriting, loss reserving and accumulation risk, asset allocation and asset-liability management, and reinsurance, solvency and performance reporting. They will also acquire practical skills in insurance underwriting and pricing analysis, loss reserving and reserve adequacy assessment, asset-liability management and investment allocation, and reinsurance structure evaluation and solvency reporting. In addition, the course prepares them to manage insurance risk and assets as one integrated portfolio. Gentex Training Center delivers this programme with a strong focus on applied insurance portfolio practice and reporting-ready analysis.

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FAQs for Corporate Insurance Portfolio Management: The Comprehensive Guide course

Q1 What is the "Corporate Insurance Portfolio Management: The Comprehensive Guide" course about?

It is a five-day programme on managing an insurer's combined book of risk and assets. It covers underwriting and pricing, loss reserving and accumulation risk, asset allocation and asset-liability management, reinsurance and capital management, and performance measurement and reporting.

Q2 What are the key benefits of the "Corporate Insurance Portfolio Management: The Comprehensive Guide" course?

Participants manage insurance risk and assets as one portfolio. The course improves pricing and segmentation, sharpens reserve adequacy assessment, strengthens duration matching and ALM decisions, improves reinsurance and capital relief evaluation, and raises combined ratio analysis and board reporting quality.

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Q3 What skills will I gain from the "Corporate Insurance Portfolio Management: The Comprehensive Guide" course?

Participants gain insurance underwriting and pricing analysis, loss reserving and reserve adequacy assessment, asset-liability management and investment allocation, and reinsurance structure evaluation and solvency reporting. These four skills cover the practical core of insurance portfolio management.

Q4 What tools, methods, or standards are covered in the "Corporate Insurance Portfolio Management: The Comprehensive Guide" course?

The course covers underwriting cycle analysis, risk classification and rating factors, premium setting and technical pricing, loss, expense and combined ratio analysis, retention and lapse analysis, chain ladder and Bornhuetter-Ferguson reserving methods, incurred but not reported reserves, reserve adequacy testing, claims settlement analysis, catastrophe and accumulation risk modelling, concentration limits, investment policy and strategic asset allocation, duration matching and duration gap analysis, interest rate, credit and liquidity risk assessment, yield and book yield approaches, regulatory asset allocation constraints, quota share, surplus, excess of loss and catastrophe reinsurance, retrocession structures, reinsurance pricing and recoverable management, capital relief and risk transfer assessment, the Solvency II framework, risk-based capital, internal models and the standard formula, own risk and solvency assessment, portfolio performance measurement and return on equity, combined ratio decomposition, capital allocation and risk-adjusted return measures, portfolio optimisation, board reporting packs, regulatory returns, and IFRS 17 reporting considerations.

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Q5 How is the "Corporate Insurance Portfolio Management: The Comprehensive Guide" course applied in real-world practice?

Participants apply the methods to real and simulated insurance portfolios. They analyse portfolio mix and profitability, set rating factors and pricing, estimate reserves and test adequacy, model catastrophe exposure, build asset allocations matched to liabilities, run duration gap analysis, evaluate reinsurance structures and capital relief, measure combined ratio and return on equity, and prepare board reporting packs and regulatory returns. Many leave with a portfolio analysis template, an ALM profile model, and a board reporting pack structure ready to use.