# Solvency II / Risk-Based Capital (RBC) Fundamentals Training Course

Professional Development Training Course Outline

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|---|---|---|---|
| **Category** | Insurance | **Duration** | 5 Days |
| **Base Fee** | $1,500 USD | **Delivery Mode** | Online / On-site Hybrid |

## Course Introduction

In today’s fast-evolving financial landscape, mastering Solvency II and Risk-Based Capital (RBC) principles is vital for insurance professionals, regulatory bodies, and risk managers. This intensive training course is meticulously designed to equip participants with a comprehensive understanding of capital adequacy, regulatory frameworks, and risk management principles under the Solvency II directive and RBC regimes. Training Course on Solvency II / Risk-Based Capital (RBC) Fundamentals focuses on capital requirement modeling, risk-based supervision, quantitative reporting templates (QRTs), pillar assessments, and own risk and solvency assessments (ORSA)—ensuring deep regulatory compliance and strong financial risk governance.

Participants will gain insights into economic capital modeling, asset-liability matching, and risk aggregation using case studies based on real-world regulatory challenges across Europe, Asia, and emerging markets. This course is ideal for organizations looking to enhance their regulatory resilience, actuarial capabilities, and strategic risk oversight by leveraging global solvency frameworks and regulatory technology (RegTech).

## Programme Curriculum

**Solvency II / Risk-Based Capital (RBC) Fundamentals Training Course**

**Introduction**

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**Course Objectives**

1. Understand the regulatory framework of Solvency II and RBC.
2. Analyze key components of Pillar I, II, and III under Solvency II.
3. Identify capital requirement structures and calculation methods.
4. Evaluate the role of Own Risk and Solvency Assessment (ORSA).
5. Explore risk aggregation and diversification techniques.
6. Apply economic balance sheet approaches in solvency.
7. Examine asset-liability management (ALM) under solvency rules.
8. Learn about market risk, credit risk, and insurance risk modeling.
9. Analyze supervisory reporting and public disclosures (QRTs/SFCR).
10. Understand the global adoption of RBC frameworks.
11. Interpret the impact of stress testing and scenario analysis.
12. Apply governance and internal control requirements.
13. Explore trends in RegTech, AI, and digital solvency analytics.

**Target Audiences**

1. Insurance company executives
2. Actuarial professionals
3. Risk management officers
4. Compliance and regulatory officers
5. Financial analysts in insurance
6. Investment managers in insurance portfolios
7. Internal auditors
8. Supervisory authorities and regulators

**Course Duration:** 5 days

**Course Modules**

**Module 1: Introduction to Solvency II and RBC Frameworks**

- Historical background and evolution of solvency frameworks
- Comparison between Solvency I, II, and RBC systems
- Key objectives and regulatory purpose
- Roles of EIOPA and regional regulators
- Introduction to core terms: SCR, MCR, ORSA
- **Case Study: Implementation timeline of Solvency II in the EU**

**Module 2: Pillar I – Quantitative Requirements**

- Overview of Solvency Capital Requirement (SCR)
- Minimum Capital Requirement (MCR) thresholds
- Standard formula vs. internal model
- Risk modules: market, credit, underwriting
- Correlation matrices and risk diversification
- **Case Study: Standard formula application in a mid-size insurer**

**Module 3: Pillar II – Governance and Risk Management**

- System of governance under Solvency II
- Roles of key functions: actuarial, risk, compliance
- ORSA methodology and process
- Risk appetite framework and embedding into strategy
- Documentation and supervisory expectations
- **Case Study: ORSA report from a UK-based insurance firm**

**Module 4: Pillar III – Reporting and Disclosure**

- Supervisory reporting requirements (QRTs)
- Public disclosure: SFCR and RSR
- Templates and technical standards
- Frequency and submission timelines
- Use of XBRL in data transmission
- **Case Study: SFCR analysis of a European insurer**

**Module 5: Economic Capital and Risk Aggregation**

- Definition and role of economic capital
- Aggregation of risk using copulas
- Diversification benefits and modeling
- Risk-based pricing and capital allocation
- Scenario analysis and stress testing
- **Case Study: Economic capital model for a diversified insurer**

**Module 6: Asset-Liability Management (ALM) and Investment Risk**

- ALM under Solvency II constraints
- Matching adjustment and volatility adjustment
- Spread risk and interest rate risk
- Strategic asset allocation
- Prudent person principle in investment
- **Case Study: ALM strategies adopted by pension-backed insurers**

**Module 7: Global RBC Practices and Emerging Markets**

- RBC frameworks in Asia (Singapore, Malaysia, Japan)
- Comparison with Solvency II
- Transition challenges in emerging markets
- Regulatory harmonization and global trends
- Local adaptations and practical implications
- **Case Study: RBC implementation in Malaysia**

**Module 8: Future Trends and RegTech in Solvency Monitoring**

- Digital transformation in solvency monitoring
- Use of AI and ML in risk assessment
- RegTech and compliance automation
- Predictive analytics and solvency forecasting
- Integration with ESG and sustainability risk
- **Case Study: Use of AI in solvency assessments in Scandinavia**

**Training Methodology**

- Instructor-led interactive sessions with industry experts
- Hands-on analysis of real-world regulatory reports

- Group activities and breakout sessions for problem-solving
- Detailed case studies with guided walkthroughs
- Access to digital course materials and post-training support

**Register as a group from 3 participants for a Discount**

**Send us an email: info@fineskilltrainingcenter.org or call** *+254769199797*

***Certification***

*Upon successful completion of this training, participants will be issued with a globally- recognized certificate.*

***Tailor-Made Course***

*We also offer tailor-made courses based on your needs.*

Key Notes

**a.** The participant must be conversant with English.

**b.** Upon completion of training the participant will be issued with an Authorized Training Certificate

**c.** Course duration is flexible and the contents can be modified to fit any number of days.

**d.** The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

**e.** One-year post-training support Consultation and Coaching provided after the course.

**f.** Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

## Upcoming Scheduled Sessions

| Start Date | End Date | Location | Price |
|---|---|---|---|
| **21 Sep 2026** | 25 Sep 2026 | Online | $1,000 |
| **21 Sep 2026** | 25 Sep 2026 | Physical | $1,500 |
| **21 Sep 2026** | 25 Sep 2026 | Physical | $0 |
| **21 Sep 2026** | 25 Sep 2026 | Physical | $0 |
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Ready to enroll or request a customized program? Book online or contact us:

**Register Online Now**

Email: info@fineskilltrainingcenter.com | Website: www.fineskilltrainingcenter.com