Reinsurance Treaties and Programme Design Training Course

14 – 18 June 2027
London (UK)



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Ref: 80_363117 **Date:** 14 – 18 June 2027 **Location:** London (UK) **Fees:** 4900 GBP

Introduction:

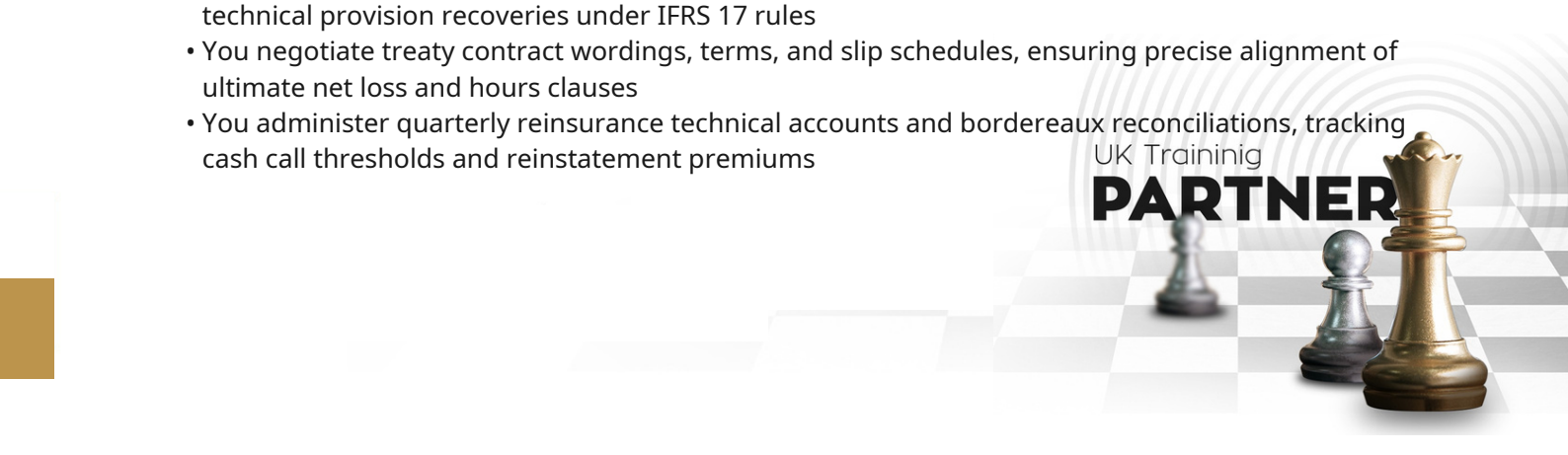
This Reinsurance Treaties and Programme Design Training Course enables you to structure proportional and non-proportional treaties, evaluate underwriting risk transfers, and optimise corporate retention across one week. You will build a technical Reinsurance Treaty Structure and Programme Design Pack containing retention matrices, pricing models, contract wording checklists, and solvency capital reconciliations. You need working familiarity with underwriting balances and commercial portfolio performance, as this practitioner course advances your technical treaty modelling and placement skills. You will practise through hands-on modelling build sessions, constructing layer structures, calculating reinstatement costs, and testing exposure rating distributions.

Course Objectives:

- Build proportional quota share and surplus cession layers using treaty retention matrices across property and casualty portfolios
- Test non-proportional excess of loss layer structures using burning-cost calculations and Pareto exposure rating distributions
- Draft core treaty contract clauses and conditions using CII M97 treaty wording standards and ultimate net loss provisions
- Run catastrophe aggregation simulations and multi-event reinstatement calculations using hours clause parameter sets and event limits
- Score outward reinsurance counterparty exposure and technical provisions using IFRS 17 reinsurance contract held accounting models
- Present optimised corporate reinsurance programmes using capital allocation dashboards and risk transfer stress test results

Target Audience:

- You manage corporate reinsurance purchasing and treaty placement strategies, aligning risk appetite limits with outward cession budgets
- You evaluate inward treaty submissions and structure excess of loss pricing layers, calculating burning costs and rate-on-line metrics
- You analyse insurance balance sheet exposure and solvency capital requirements, assessing technical provision recoveries under IFRS 17 rules
- You negotiate treaty contract wordings, terms, and slip schedules, ensuring precise alignment of ultimate net loss and hours clauses
- You administer quarterly reinsurance technical accounts and bordereaux reconciliations, tracking cash call thresholds and reinstatement premiums



Course Outline:

Day 1: Analysing Portfolio Exposure and Establishing Retention Baselines

- Evaluating portfolio loss profiles using historical claims distributions
- Setting net corporate retention limits using underwriting capacity guidelines
- Structuring proportional quota share arrangements using bordereaux templates
- Allocating surplus treaty lines using maximum probable loss assessments
- Build: Retention Limit Matrix and Proportional Cession Schedule

Day 2: Applying Treaty Frameworks and Contractual Wordings

- Drafting follow the fortunes clauses using CII M97 guidelines
- Standardising ultimate net loss definitions using ARe 322 templates
- Applying event time aggregation limits using hours clause parameters
- Structuring claims cooperation and control rules using contract wordings
- Build: Treaty Slip Specification and Clause Wording Schedule

Day 3: Pricing Non-Proportional Layers and Reinstatement Mechanics

- Computing non-proportional layer costs using burning-cost pricing spreadsheets
- Modelling severity loss distributions using Pareto exposure rating tables
- Calculating layer reinstatement premiums using pro-rata as to time formulas
- Layering per-risk and catastrophe covers using rate-on-line benchmarks
- Build: Excess of Loss Layer Pricing and Reinstatement Model

Day 4: Managing Solvency Capital, Credit Risk, and Technical Accounting

- Measuring ceded technical provision assets using IFRS 17 calculations
- Reconciling quarterly technical accounts using standard bordereaux validation templates
- Assessing reinsurer credit counterparty security using international rating thresholds
- Stress testing aggregate treaty protections using extreme loss scenarios
- Build: Capital Relief Analysis and Reinsurance Accounting Ledger

Day 5: Modelling Build Execution and Programme Optimisation

- Consolidating treaty pricing layers using dynamic programme workbook models
- Calibrating hours clause aggregations using multi-peril catastrophe loss data
- Reconciling outward cession cash calls using technical accounting protocols
- Validating net retained loss profiles using capital optimisation dashboards
- Build: Reinsurance Treaty Structure and Programme Design Pack



Skills You Will Gain:

- Portfolio Retention Limit Setting
- Quota Share and Surplus Structuring
- Excess of Loss Burning-Cost Pricing
- Pareto Exposure Distribution Modelling
- CII M97 Treaty Slip Drafting
- Hours Clause Catastrophe Aggregation
- IFRS 17 Reinsurance Accounting Reconciliation
- Outward Reinsurance Capital Optimisation

Why Attend This Course:

- Structure cost-effective proportional and excess of loss treaty layers directly aligned with your organisation's net risk retention limits
- Eliminate contractual ambiguity by drafting precise ultimate net loss, follow the fortunes, and event aggregation clauses
- Calculate layer pricing, rate-on-line metrics, and reinstatement obligations using standard burning-cost and exposure rating models
- Complete a fully integrated Reinsurance Treaty Structure and Programme Design Pack to present and defend at executive capital reviews

Conclusion:

Returning to your desk, you will open your Reinsurance Treaty Structure and Programme Design Pack to evaluate your current outward reinsurance treaty structure against modelled risk transfer benchmarks. You will present the retention matrices, pricing layer schedules, and IFRS 17 technical provision models to your chief underwriting officer and chief financial officer for strategic sign-off. Following its initial deployment, you will check quarterly technical accounts and layer reinstatement triggers against actual losses to confirm that ceded recoveries operate as designed.

Frequently Asked Questions FAQ:

What will you be able to do after the Reinsurance Treaties and Programme Design Training Course?

You will be able to structure, price, and negotiate proportional and non-proportional reinsurance programmes. You will also calculate burning-cost and exposure layer premiums, draft international treaty wordings, evaluate catastrophe hours clauses, and align outward cessions with capital adequacy and IFRS 17 reporting requirements.



What do you need to know before starting the Reinsurance Treaties and Programme Design Training Course?

You need a foundational understanding of insurance underwriting principles, policy terminology, and commercial portfolio metrics. Practical familiarity with basic spreadsheet calculation workflows is required, as you will directly build quantitative treaty pricing layers, retention models, and technical accounting reconciliations throughout the course.

What deliverable do you build during the Reinsurance Treaties and Programme Design Training Course?

You build a Reinsurance Treaty Structure and Programme Design Pack. This deliverable includes a corporate retention matrix, an excess of loss pricing workbook, a standardized treaty slip clause schedule, an hours clause aggregation checklist, and an IFRS 17 capital relief reconciliation model.

How does the Reinsurance Treaties and Programme Design Training Course differ from a basic insurance underwriting course?

This course focuses strictly on wholesale risk transfer architectures and reinsurance treaty structuring rather than direct individual risk underwriting. You spend the course modelling non-proportional layers, pricing treaty structures, refining contract clauses, and evaluating balance sheet capital protection across entire commercial portfolios.

