

**SUBJECT: Global Portfolio Management in Insurance Companies, Actua**  
**GRADO: master**

**SCHEDULE OF THE SUBJECT:**

WEEK	CLASS	DESCRIPTION OF THE CLASS CONTENT
1 <sup>a</sup>	1	MAGISTRAL CLASS Chapter 1
2 <sup>a</sup>	2	MAGISTRAL CLASS Chapter 2
3 <sup>a</sup>	3	MAGISTRAL CLASS Chapter 3
4 <sup>a</sup>	4	MAGISTRAL CLASS Chapter 3
5 <sup>a</sup>	5	MAGISTRAL CLASS Chapter 4
6 <sup>a</sup>	6	MAGISTRAL CLASS Chapter 4
7 <sup>a</sup>	7	MAGISTRAL CLASS Chapter 5

Week [Global Portfolio Management in Insurance Companies, Actuarial Report](#)

- 1 Topic 1: Introduction. Solvency II and the management of the risk and return bin
- 2 Topic 2: Investment policies of the insurance industry: Eligible Assets for the co
- 3.4 Topic 3: Accounting ALM (Asset Liability Management) techniques: Cash Flow
- 5.6 Topic 4: Solvency II ALM (Asset Liability Management) techniques: Matching .
- 7 Topic 5: Actuarial professional conduct. Professional ethics in the framework of

<b>Annual Reports and Professional Ethics</b>	<b>COURSE: 2018-2019</b>	<b>TERM: 1º</b>
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	Indicate different classroom room	WORK OF THE STUDENT DURING
		DESCRIPTION
		Study of the class notes and basic bibliography. Response to self-
	computer classroom or that the student	Study of the class notes and basic bibliography. Response to self-
	computer classroom or that the student	Study of the class notes and basic bibliography. Response to self-
	computer classroom or that the student	Study of the class notes and basic bibliography. Response to self-
	computer classroom or that the student	Study of the class notes and basic bibliography. Response to self-
	computer classroom or that the student	Study of the class notes and basic bibliography. Response to self-
		Study of the class notes and basic bibliography.

Annual Reports and Professional Ethics (Teacher: Jesús Pérez)

Annual Reports in insurance companies.

Adjustment of technical provisions and for the Solvency Capital Requirements (SCR).

Matching and Duration Immunization

Adjustment and Volatility Adjustment.

Corporate governance and Solvency II. (Prof. José Miguel Rodríguez Pardo)

<b>URING THE WEEK</b>		
	<b>PRESENTIAL HOURS</b>	<b>WEEKLY WORKING HOURS Max 7h</b>
ponse to self-assessment questions rai	3	6
f-assessment questions raised.	3	6
f-assessment questions raised.	3	6
f-assessment questions raised.	3	6
f-assessment questions raised.	3	6
f-assessment questions raised.	3	6
	3	2

total: 21 h