Risk Based Capital (RBC) for an Illinois based insurance company

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An insurance company in Illinois has to calculate his RBC ratio, which consists of two parameters: Total Adjusted Capital and RBC.

In this project we will consider a small insurance company; one insurance product which is backed by bonds and equities. We will determine for this situation the corresponding RBC ratio. This requires an investigation of the RBC regulation and putting this regulation into practice.

Good knowledge of Excel and Life Contingencies I is necessary.