



MARKET RISK MANAGEMENT

For Insurance

A fresh take on risk and valuation

Agile and comprehensive assessment of your capital requirements for market risks

SOLVENCY CAPITAL RATIO (SCR)

MARKET RISK

ASSET & LIABILITY MANAGEMENT

EMBEDDED OPTIONS

DURATION GAP

HEDGING STRATEGIES

LOOK THROUGH

INFLATION MODELLING

Market risk has become a focus of attention due to its ever-growing regulatory complexity and business impact. The financial markets volatility requires a high level of reactivity to capture its effects on the capital required for the SCR Market Risk.

Finalyse Market Risk Management for the Insurance industry leverages on our interdisciplinary experience with ALM, Market Risk management and Solvency II, stemming from:

- The assessment and gap analysis of existing processes with market best practices and regulation
- Advisory activities on advanced topics (e.g. stress-testing of structured products, design of risk-mitigation measures)
- Elaboration of a dynamic tool allowing to assess your current and prospective SCR market risk rapidly



For more information, visit
www.finalyse.com/market-risk-management-for-insurance

Benefits

- Short reaction time to changes in market conditions and their impact on your SCR
- Comprehensive identification and quantification of the market risks on your balance sheet
- Link with ALM best practices in Market risk management and hedging

Motivation

Finalyse carries years of experience in risk management and ALM implementation within the Insurance industry. Its consultants hold a strong expertise in assessing, constructing, and implementing solutions that promote a strong, efficient and effective risk and ALM management. This offers the security of complying with the continuously evolving regulatory requirements, while ensuring that processes minimise effort and embedded risks.

AMSTERDAM

BRUSSELS

BUDAPEST

DUBLIN

LUXEMBOURG

WARSAW