



Risk-neutral Economic Scenario Generator



Ortec Finance risk-neutral scenarios enable actuaries to perform market-consistent valuation of insurance liabilities for regulatory and accounting purposes. Example use cases include Economic Capital models, Solvency II and FRS 17 TVOG analysis. Smart modeling choices and automated sensitivity analysis support a fast, stable and efficient reporting process while maintaining a high level of accuracy for any prevailing market conditions.

Key Features



Risk-neutral scenarios for valuation

We provide software and calibrated models to generate, analyze, and export risk-neutral scenarios and carry out sensitivity analyses. Each calibration comes with an extensive calibration report. Our experts are committed to support users by answering any questions on risk-neutral valuation methodology.



Ready to use

Our risk-neutral scenarios are ready to use – there is no need for data contracts and calibration expertise. Our market consistent calibrations are available for the end of every month. Delivered via a scenario file service or software with updates of calibrated models.



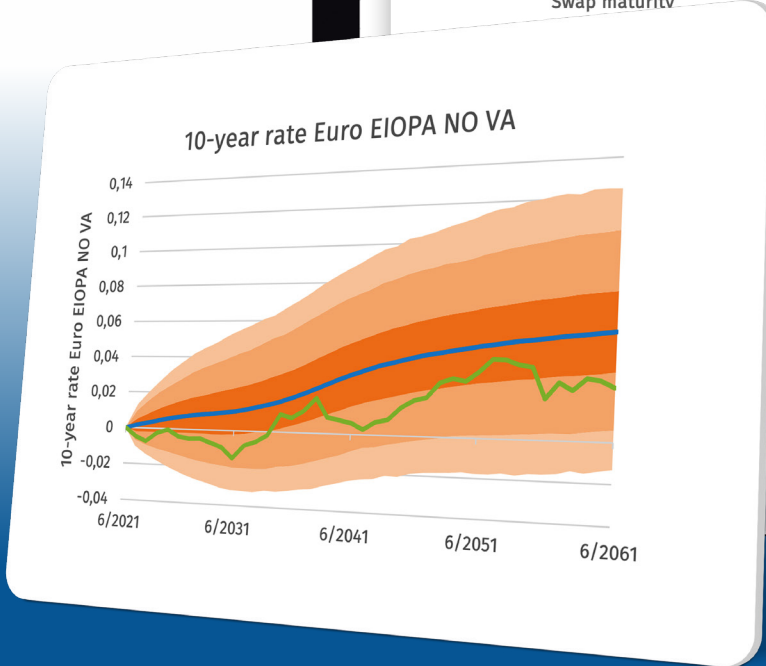
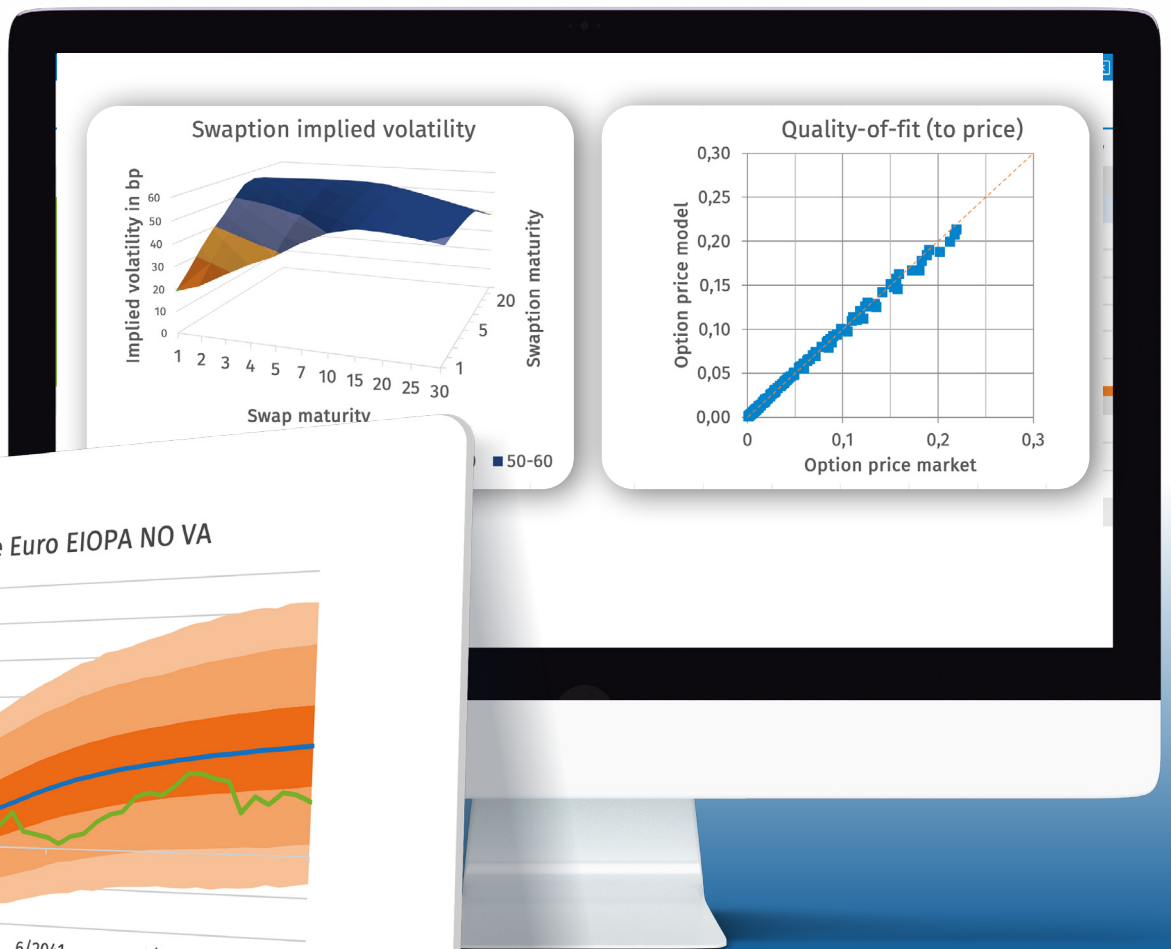
Stable valuations over time

No parameter changes for reasons other than changing market conditions. This results in stable market-consistent valuations with only material changes in valuations, if market conditions change significantly.



Sensitivity analyses

Dedicated software functionality to carry out sensitivity analyses in a user-friendly way. Just specify alternative yield curves, scale volatility and regenerate scenarios.



About Ortec Finance

Ortec Finance is the leading provider of technology and solutions for risk and return management. It is Ortec Finance's purpose to enable people to manage the complexity of investment decisions. We do this through delivering leading technologies and solutions for investment decision making to financial institutions around the world. Our strength lies in an effective combination of advanced models, innovative technology and in-depth market knowledge.

Headquartered in Rotterdam, Ortec Finance has offices Amsterdam, London, Toronto, Zurich, and in Melbourne

- 20+ countries represented
- 500+ customers
- 96% retention rate
- 3 trillion euro total assets managed by our clients

Contact us for a free demo or sample file.

Hens Steehouwer
Head of Research

Hens.Steehouwer@ortec-finance.com
www.ortecfinance.com



ORTEC
FINANCE