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Announcement

Nexus Risk Management releases ALM software to manage interest rate risk and optimize portfolios

Nexus Risk Management released the latest version of the Nexus Risk Platform – ALM Module. This software provides insurance companies with a powerful tool to measure and monitor multiple dimensions of interest rate risk and execute sophisticated ALM strategies. Features include:

- Testing Impact of Trades on ALM Position
- Executing Immunization Strategies
- Comprehensive Interest Rate Risk Analysis
- Portfolio Optimization
- Attribution Analysis
- User Defined Scenario Testing
- Cash Flow Analysis
- Data Manager
- Live feed to Bloomberg Market Data
- Simulating Risk Distribution

Nexus Risk Platform is comprised of a suite of modules and utilities that enable execution of risk management as a strategic-decision making framework. Nexus Risk Platform integrates overall financial goals, risk appetite and specific risk tolerances. Modules are available for executing ALM strategies, dynamic hedging, and calculating economic capital. Utilities offered include a series of financial models, interest rate models and economic scenario generators. Nexus Risk Platform is designed to allow seamless integration with companies' existing systems.

For further information:

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About the Company

Nexus Risk Management creates focused strategies for managing risk to maximize value. We deliver tools, training, expertise and execution to our clients with the clarity needed to achieve their financial objectives. We work closely with insurance companies and pension plans, rating agencies and regulators, leading experts from academia and the investment industry as well as reinsurers and other counterparties. Through offices in North America and Asia-Pacific we provide highly specialized risk management products and services to our clients globally. www.nexusrisk.com

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