

Asset Model with Reinvestments

Basic information

The Asset Model with Reinvestments application calculates projection of monthly future cash flow, market values, amortized values, modified duration, accounting values and yield indicators for the entered portfolio of financial instruments. Furthermore, this application calculates reinvestments from existing business and external cash flows.

This application is a complex program usable for different areas, especially for:

- ALM risk management- projection of cash flows, market values, durations, investment returns, etc., risk limits monitoring, stress / sensitivity testing
- Solvency II calculations - esp. standard formula
- Planning - projection of accounting figures (amortized values, accrued interests, unrealized capital gains/losses, P&L and BS impacts, etc.)
- Investment strategy testing

The Asset Model with Reinvestments is a comprehensive and lightweight application with minimal memory consumption in the form of Microsoft Excel add-in.