

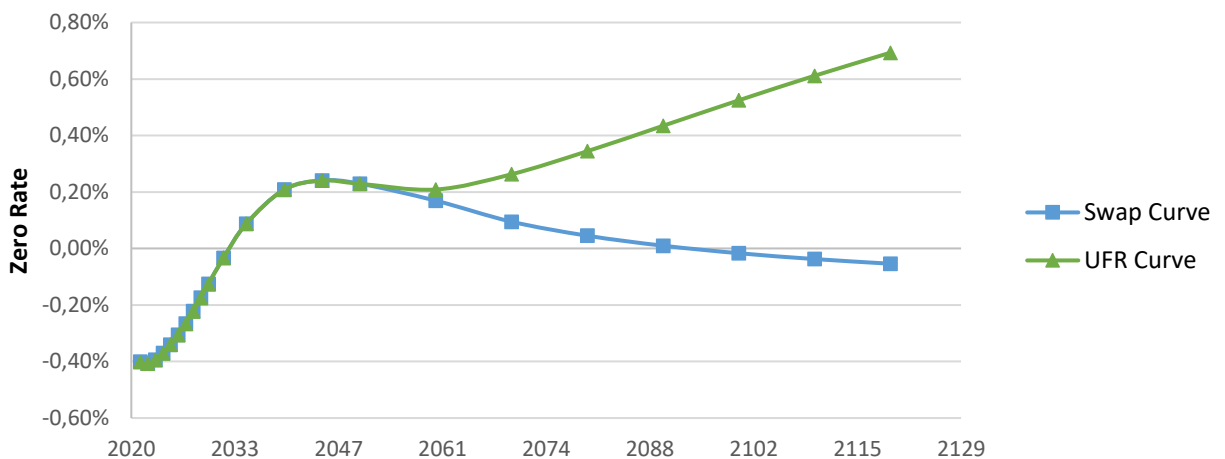
UFR/EIOPA Curve implementation

Due to the low interest rates and the low liquidity at the end of the swap curve Dutch pension funds and insurers are required to use regulatory curves (UFR curve and EIOPA curve) to value their liabilities. The exact regulatory definition has changed several times over the past years.

Due to the frequent changes to this regulation Pension funds, Insurers and their asset managers require a flexible implementation to be able to quickly update the curve once required, calculate sensitivities and perform ALM studies. Internally built models for these curves require a constant effort to keep them up to date and comply to the changing regulations.

Optimum Prime has developed an interest rate risk framework incorporating the UFR Curve and EIOPA curve, allowing you to properly value your liabilities and perform analysis that can be used to steer your hedge portfolio.

Swap Curve & UFR Curve, end of Feb 2020



Key features of our software:

- Reduced costs and business risk
- Custom model development based on open source libraries
- Full control of change calendar
- Software IP client owned