

Global Capital Management & Reporting

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Enterprise Risk Management Symposium
June 12, 2015

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Agenda

- 1 Views of Capital and Role of Economic Capital Modeling
- 2 Usage of Economic Capital Models
- 3 Measures & Metrics for Capital Allocation
- 4 Example: ECM Reporting Package
- 5 Example: Insights from Capital Modeling

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Capital in a Global Organizational Creates Challenges

Varying third-party views of capital requirements stresses the need for an organizational view

Rating Agency Various Models & Risk Charges	Regulatory Solvency II & Local STAT	Organizational  Accounting View & Metrics
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← Common Goal: Ensure Capital Solvency For Policyholders in Stressed Events →



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