
Matching Adjustment Volatility Adjustment Paul Fulcher

matching adjustment and volatility adjustment - matching adjustment and volatility adjustment william coatesworth 09 september 2014 1. products with long-term guarantees under solvency ii • issues for these types of products • how regulation looks to address these issues 2. practical implementation of the matching adjustment and volatility adjustment agenda **matching adjustment volatility adjustment paul fulcher** - credit risk adjustment smoothed over time volatility adjustment matching adjustment to counter pro-cyclicality industry portfolio own portfolio for illiquid liabilities and buy -to hold ufr after va assets ultimate forward rate ufr before ma extrapolation past last liquid point to counter pro-cyclicality and illiquid markets and or or 2 **the matching adjustment - insurance europe** - matching adjustment - overview the matching adjustment (ma) is a mechanism that prevents changes in the value of assets, caused by spread movements, from flowing through to companies' balance sheets for portfolios where companies have fully or **asset strategy for matching adjustment business challenges ...** - june 2016 asset strategy for matching adjustment business challenges and choices this document is intended for use at the insurance investment exchange event only. **solvency ii - the matching adjustment and implications for ...** - the matching adjustment and implications for long-term savings ... against credit spread volatility. • however, the current scope is narrow. our assessment suggests that a wider application of the matching adjustment is appropriate. • failure to widen the application of the matching adjustment will **navigating volatility - ey** - guarantee measures, such as matching adjustment and volatility adjustment (va), alongside the impact of the ultimate forward rate (ufr) and transitional measures for technical provisions. the full impacts of these will be disclosed for the first time in 2017. **Itg report 2018 - eioparopa** - matching adjustment, the volatility adjustment, the transitional measure on the risk-free interest rates, the transitional measure on technical provisions and the duration-based equity risk sub-module amounts to 74% of the technical provisions in the eea insurance and reinsurance market. 696 undertakings representing 66% of the overall **eiopa long term guarantee assessment (Itga)** - matching adjustment (ma) adjustment to the discount rate: classic ma covering predictable business extended ma covering most other business stringent rules on admissible backing assets, eligible liabilities and matching criteria based on actual portfolio, adjusted for the 'fundamental spread' & predict ability of cash flows

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