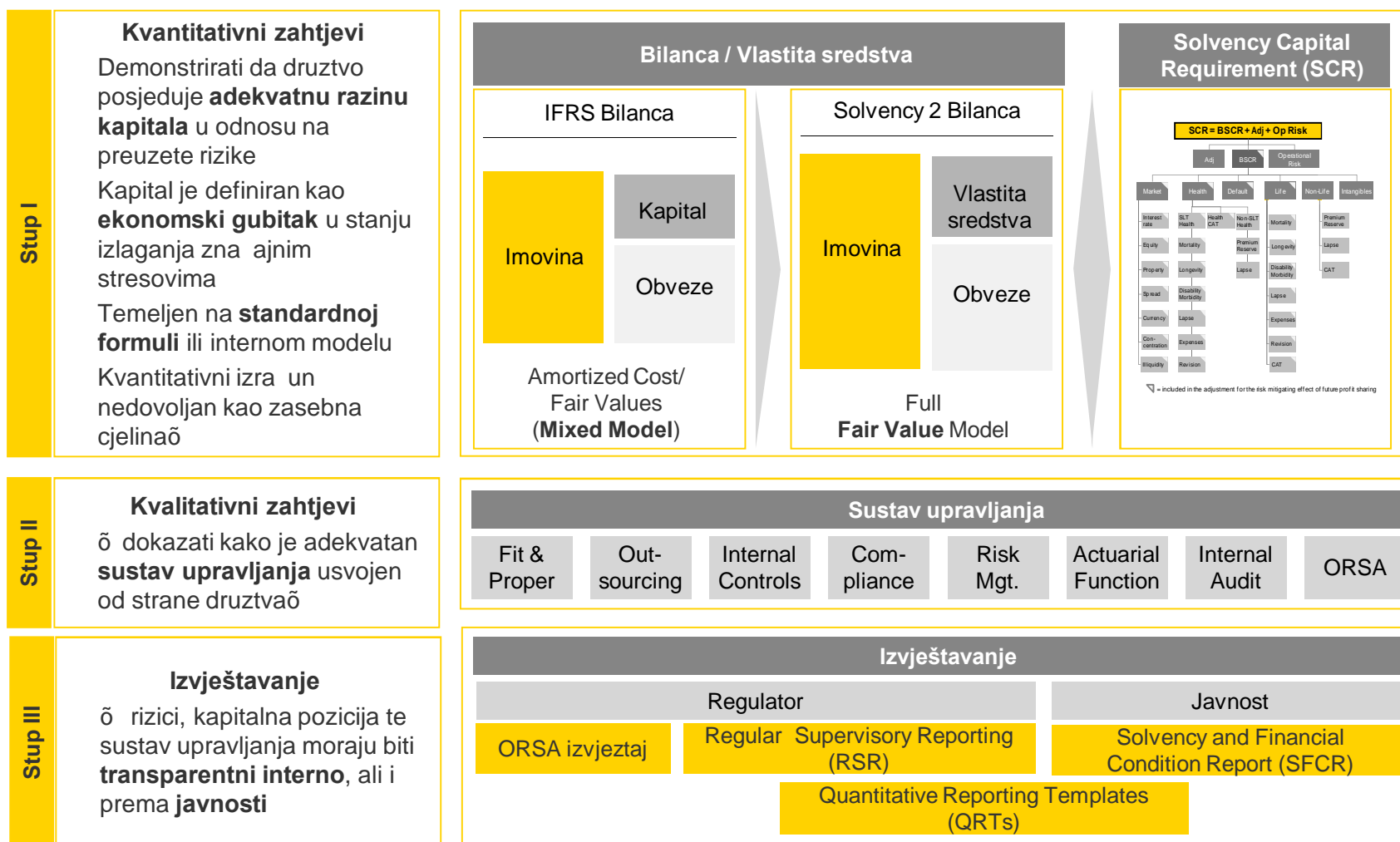


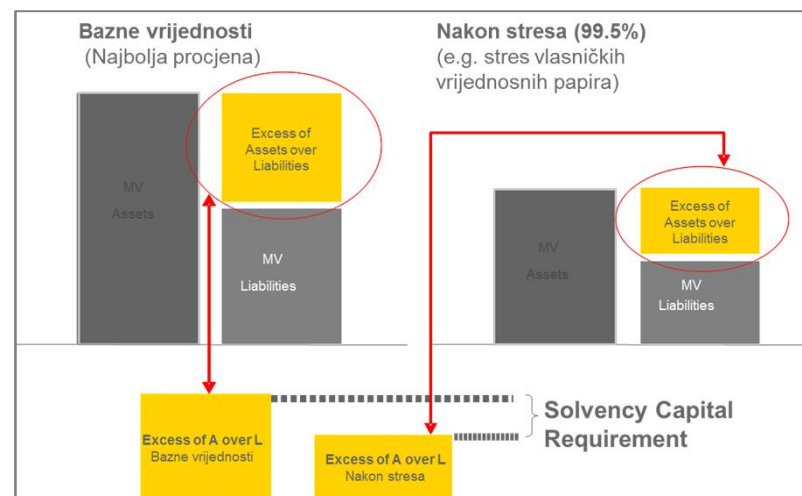
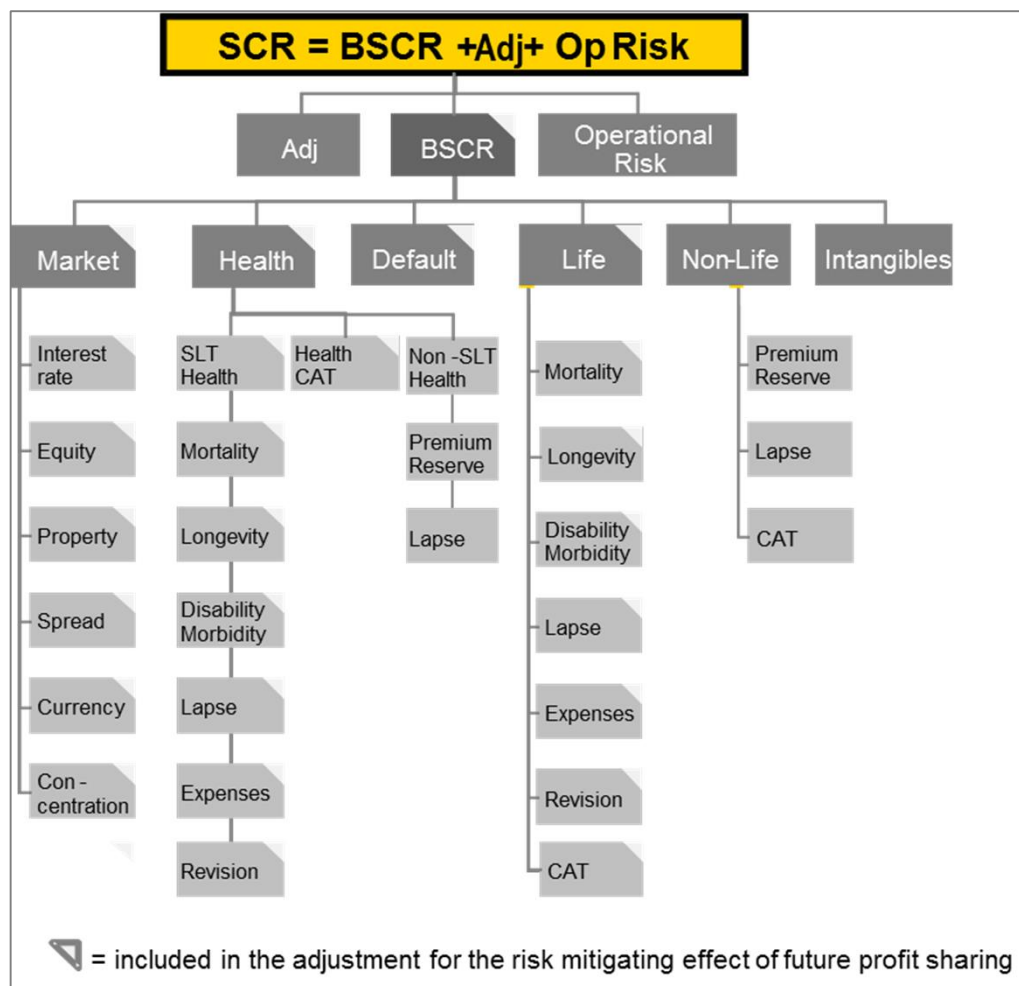
Ulaganja u kontekstu regulative Solventnost 2

Hrvoje Filipović, EY
Zagreb, 5. lipanj 2017.

Solventnost 2: Regulatorni okvir



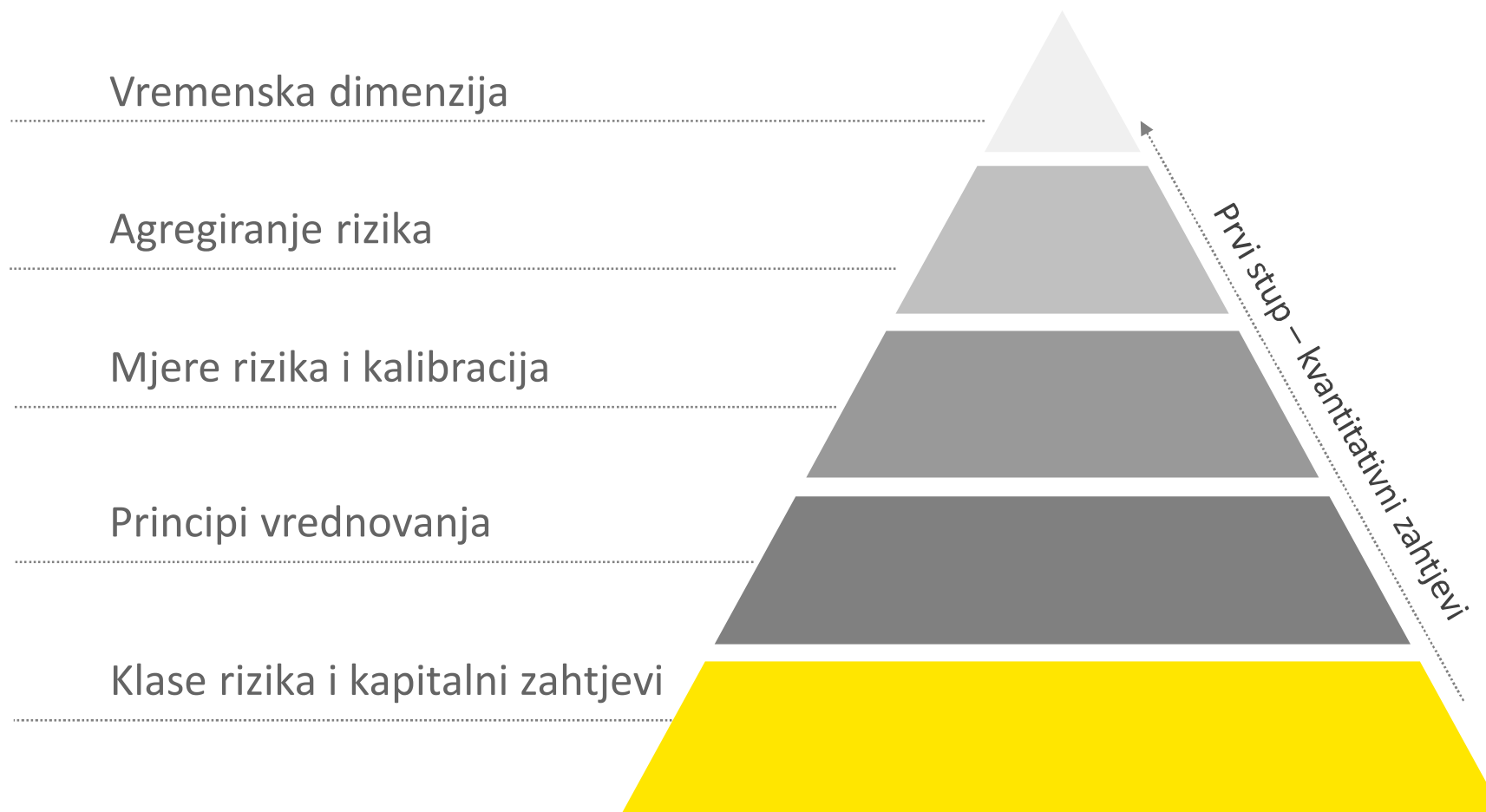
Solventnost 2: Procjena rizika



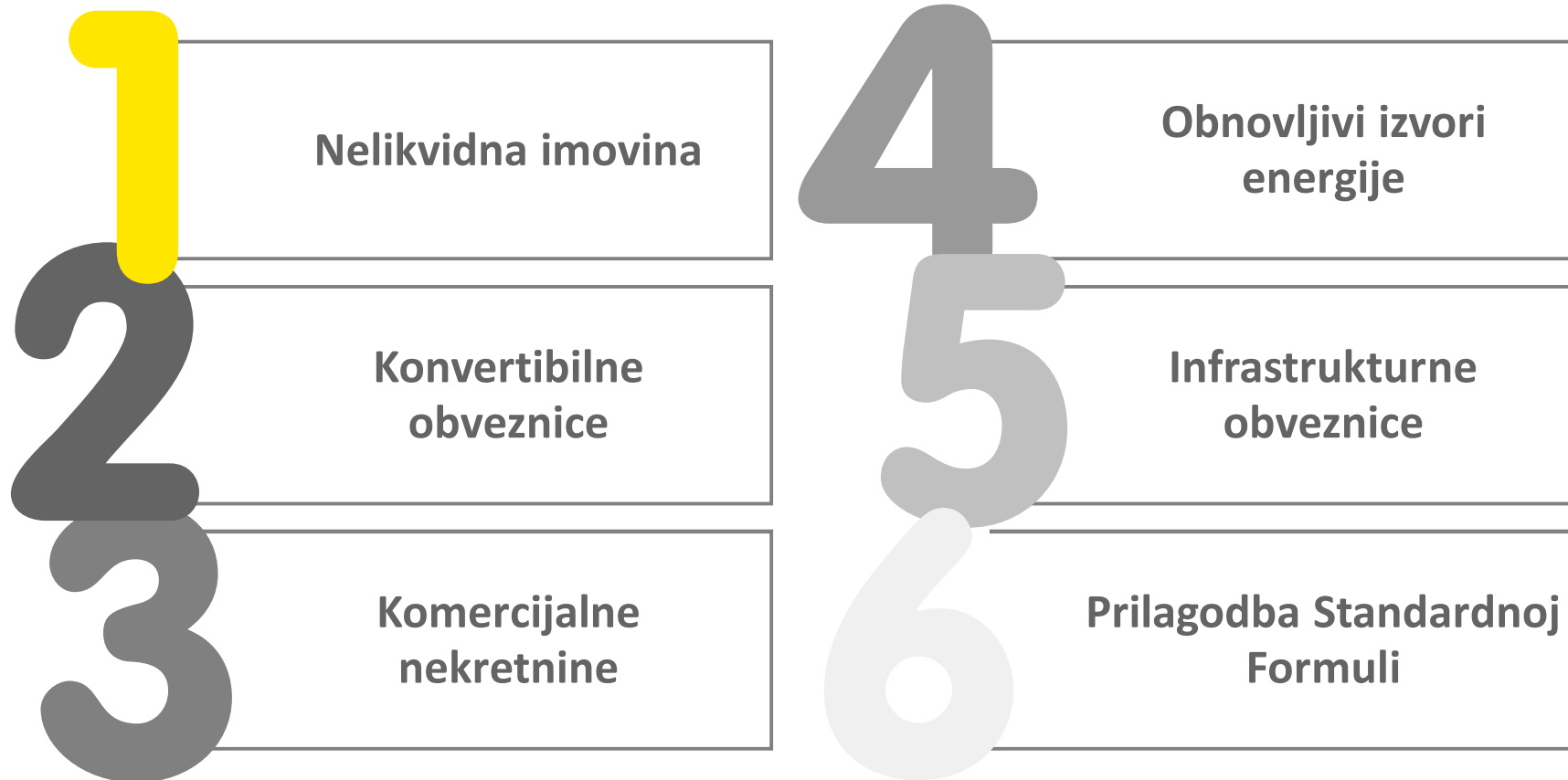
$$SCR_{mkt} = \sqrt{\sum_{rxc} CorrMkt_{r,c} \cdot Mkt_r \cdot Mkt_c}$$

CorrMkt	Interest	Equity	Property	Spread	Currency	Concentration
Interest	1					
Equity	A	1				
Property	A	0.75	1			
Spread	A	0.75	0.5	1		
Currency	0.25	0.25	0.25	0.25	1	
Concentration	0	0	0	0	0	1

Solventnost 2 vs Basel 3



Alternativne investicije



Hvala na pažnji!

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