

## Asset Delphi Processing

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Asset Delphi offers unparalleled flexibility and precision when it comes to asset inputs and asset cash flow projections. Asset Delphi is fully integrated with PolySystems' Delphi liability projection software. Asset inputs are highly flexible. Liability cash flows have several assumptions that can be varied at the scenario level as well.

Asset Delphi supports:

- Asset/liability management;
- Asset adequacy testing;
- Economic forecasts;
- Cash flow management of current and future liabilities;
- Business planning for internal management;
- Effective use of capital;
- Risk based capital analysis;
- Embedded value.

Features of Asset Delphi include:

- Scenario builder that creates rates for stochastic and deterministic scenarios;
- Scenario builder option for regime switching and nested stochastic;
- Seriatim asset processing of asset market values, amortized values, and other asset cash flows;
- Ability to import external cash flows for assets;
- Full integration with PolySystems' Delphi projection systems for liabilities;
- Multiple currency support;
- User formula behavior functions;
- Reinvestment options including rebalancing and reinvestment goals;
- Scenario reports such as income statements and balance sheets;
- Ad hoc inquiries and reporting;
- Automated scenario comparison;
- Ability to define default rates and spread limits;
- Calculation of AVR and IMR balances;
- Ability to define target surplus, FIT rates, stockholder dividends, and policy loan amounts;
- Ability to export scenario data to CMS Bondedge;
- Ability to interface with the Intex asset system;
- Ability to import external interest rates and equity prices;
- Ability to import pre-defined RBC scenarios.