



OCTOBER 2008

# Announcement

Investment strategy initiative to provide insurers and pension plans with principled approach to optimizing return/risk profile

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Nexus Risk Management launched a new service offering devoted to investment strategies for insurance companies and pension plans. This offering is in response to renewed interest by both insurance companies and pension plans in ensuring that the risks assumed in their investment portfolios are well understood, consistent with their risk appetite, properly rewarded, quantified and appropriately diversified.

An investment strategy review may be of particular value for insurance company surplus accounts and for all pension plans to assess the appropriateness of the strategy in respect of the overall financial objectives, risk tolerances and constraints.

Nexus Risk Management provides the following services as part of its investment strategy initiative:

- Assessing appropriateness of existing asset allocation and investment strategies in the current market environment, based on organization-specific financial objectives and risk tolerances
- Providing thorough and clear analysis of risk/return tradeoffs
- Employing a risk budgeting approach to develop investment strategies within an ERM framework
- Performing an asset mix optimization to determine the strategic asset allocation that maximizes the financial objectives for a given set of risk limits
- Performing simulation and scenario testing of investment strategies

## **For further information:**

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## *About Nexus Risk Management*

*Nexus Risk Management creates focused strategies for managing risk to maximize value. We deliver tools, training, expertise and execution to our clients with the clarity needed to achieve their financial objectives. We work closely with insurance companies and pension plans, rating agencies and regulators, leading experts from academia and the investment industry as well as reinsurers and other counterparties. Through offices in North America and Asia-Pacific we provide highly specialized risk management products and services to our clients globally. [www.nexusrisk.com](http://www.nexusrisk.com)*

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