

Contact

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Top Skills

ICAAP

ORSA

ILAAP

Languages

English (Full Professional)

Spanish (Limited Working)

Stephan Van Bezouw

CRR/CRD, Solvency II, Financial Risk Man., Capital and Liquidity Management

Brabantine City Row

Experience

Van Bezouw Financial Risk Consultancy

Director

February 2006 - Present (14 years 7 months)

The Netherlands

Consultancy focuses on capital management, financial risk management and bridge between finance and risk. Both legislation for insurance companies (Solvency II) and banking industry (CRD IV-V) are in scope.

Capital Management

Within the field of Capital Management VBFRC has had a leading role in development of capital plans (among others for obtaining of banking licenses), written ICAAPs and ILAAPS for five different banks, and two ORSA reports. Within these reports stress tests included a significant part.

Financial risk

Financial risk topics include risk methodology and modelling, model validation, portfolio construction, stress testing and documentation (legislation, policies and model documentation). Financial risk consultancy fields include market risk, credit risk and liquidity risk. Both vanilla products and exotic derivatives are in scope.

Bridge between finance and risk

VBFRC has experience at both finance and risk departments. Therefore VBFRC is able to make the alignment between finance and risk fields

Industry experience:

- Commercial banks
- Insurance
- Asset management
- Investment banking

Functional experience:

- Financial risk management

- Capital and liquidity management
- ICAAP / ILAAP
- ALM
- Solvency II
- CRD IV
- Model development / validation
- Stress testing

SNS REAAL

Asset & Liability Management

April 2001 - March 2006 (5 years)

Investment specialist within the ALM department. Topics that were covered:

- Interest rate risk
- Credit Risk
- Strategic advice on asset allocation
- Equity risk
- Modeling of liabilities
- Alternative investments
- Structured Finance
- Consultancy during acquisitions with respect to interest rate risk of liabilities

ABP Investments

Risk Management Department employee

February 2000 - December 2000 (11 months)

Credit Risk and Market Risk in portfolio context

Stress testing

Education

Tilburg University

Research: convexity risk on the balance sheet of life insurance companies · (2002 - 2007)

CentER of Economic Research, Tilburg University

Drs., Master in Finance · (August 1999 - October 2000)

Tilburg University

Drs., Investment Theory · (August 1995 - October 2000)

University of North Texas

MBA courses in finance · (January 1999 - June 1999)

Durendael