

MARTIJN VAN ROOIJEN

Consultant

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Current Responsibility

Martijn Rooijen is a consultant in the Amsterdam office of Milliman. He specializes in life and financial risk management consulting with a focus on ALM and financial modelling.

Professional Work Experience

Martijn joined Milliman in 2019 and has 12 years of experience in the industry.

Prior to joining Milliman, Martijn has worked at ABN AMRO Bank for eight years. He joined as a Management Trainee and subsequently worked on Asset & Liability Management and as a senior market risk manager.

Martijn specializes in financial risk management, ALM, and Solvency II. He has extensive experience with modelling and valuation of complex financial products such as savings and mortgages.

Within Milliman, he has worked on a variety of topics, including:

- Conducting financial modelling, including economic capital models for various market risk, and creating valuation models for complex products such as mortgages and reinsurance
- Assessing the impact of regulatory changes and Solvency II treatment of various complex structures, alternative investments, and custom reinsurance contracts
- Working on a broad range of risk management topics, including assessing regulatory compliance, risk reporting, hedging strategies for market risks and the FRM function
- Providing actuarial support on various tasks, including the review of the ORSA and parameter setting
- Supporting a large Dutch insurer with the IFRS 17 implementation
- Providing strategic support, including setting up capital generation performance metrics, defining investment assumptions for alternative assets, and being involved in M&A advisory

Education

MSc. in Econometrics & Management Science, specialisation Quantitative Finance (cum laude), Erasmus Universiteit Rotterdam