MOODY'S

Market-Consistent Economic Scenario Generator



The Market-Consistent Economic Scenario Generator is a suite of stochastic asset modeling tools in a flexible framework that allows insurers to produce risk-neutral scenarios to value optionality in insurance liabilities, as required by regulatory and accounting regimes. Risk-neutral modeling is also used for hedging and risk management activities.

GENERATE MARKET-CONSISTENT SCENARIOS

- → Leverage risk-neutral scenarios for liability valuation. Models are calibrated to market data where appropriate, resulting in market-consistent liability values.
- → Gain a robust and easy-to-use automation framework to support the production of many stress and sensitivity calibrations.
- → Benefit from comprehensive calibration services covering a wide range of economies and asset classes, produced to exacting standards of governance and quality assurance.
- → Receive comprehensive documentation of all models and calibrations, including calibration reports, model methods, calibration methods, assumption updates, and policy and compliance documents.
- → Implement a suite of financial models covering many asset classes and sophistication levels.

Home	Data			
Data	ESG Automation Module > Example > S	tress Scenarios > Data		
	Create Edit Dele	te Copy Import Export	Navigation Setup	
Base Data				
Stress	Models To Stress		Stress Data	
Analysis of Change	Name:	туре:	Add Data View/Edit Delete	
Setup	Name	Туре	Name	Туре
	Composite Portfolio Holdings	Generic Parameter	EUR	: MultiplicativeSI
Process Manager	Credit Spreads	Credit	НКD	MultiplicativeSII
Settings	EIOPA Yields Down	Nominal Yield Curve Level		
	EIOPA Yields Up	Nominal Yield Curve Level		
About	Eq Vol	Equity Volatility		
	Forward Rate Level	Generic Parameter		
	FX Shock	Exchange Rate		
	IR VOI	Nominal Yield Curve Volatility		
	NYC Level	Nominal Yield Curve Level		
	NYC Level 1	Nominal Yield Curve Level		
	NYC Level 2	Nominal Yield Curve Level		
	NYC Level 3	Nominal Yield Curve Level		
	RYC Level	Real Yield Curve Level		

Create stress scenarios in the automation module.

GET UP AND RUNNING QUICKLY WITH MODELING OPTIONS TO MEET YOUR REQUIREMENTS

- → Combine easy-to-use software, calibration services, comprehensive documentation, and expert advisory services to get up and running quickly.
- → Choose modeling options for the major risks and asset types, and also for your own requirements, considering the nature of your liabilities and level of sophistication.
- → Model a wide range of assets in a flexible framework, including equities, nominal and real interest rates, corporate bonds, real estate, currencies, and hedge funds.
- → Minimize run times using advanced software with a range of automation and performance scaling capabilities, including grid and cloud computing.
- → Benefit from an ongoing and extensive R&D program which continually reviews and updates our models and methods as new techniques become available.

MOODY'S

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