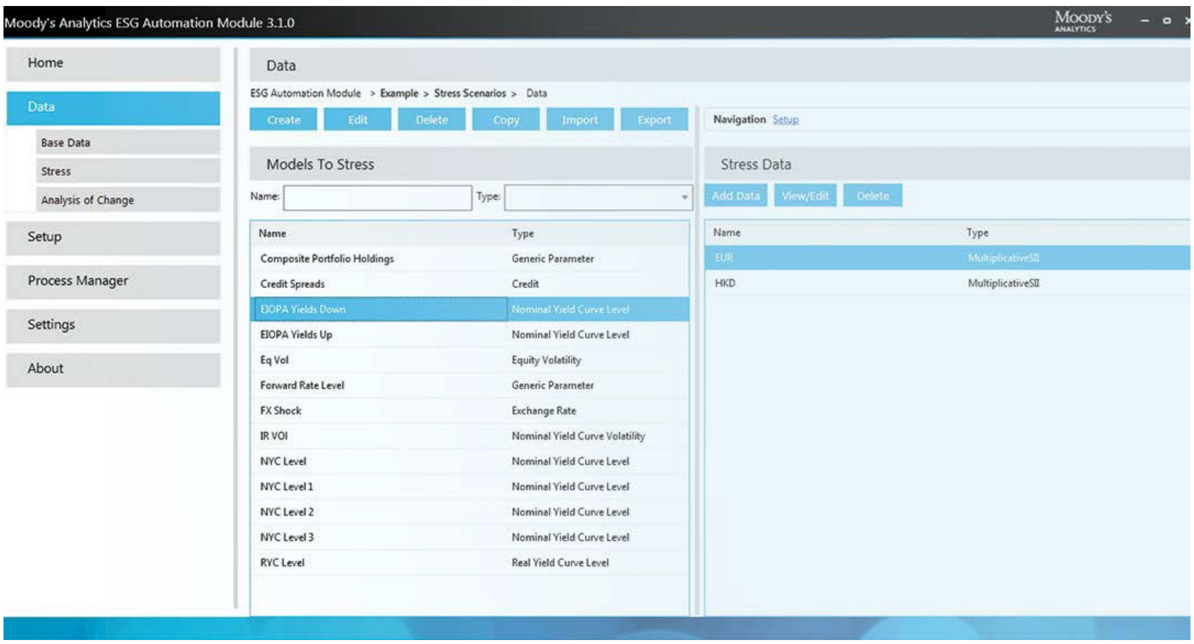
Market-Consistent Economic Scenario Generator

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.



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.

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