



The Real-World Economic Scenario Generator (ESG) contains stochastic asset models and calibration content that support realistic projections of asset returns and risk-factor distributions. The ESG allows insurers, asset managers, and institutional advisers to undertake a wide range of risk management and asset liability modeling (ALM) activities.

Leverage real-world scenarios with comprehensive documentation

- » Receive scenarios that provide realistic distributions for asset returns and risk factors. These scenarios can be for short-term horizons, such as 1-5 years, or for 50 years or longer.
- » Benefit from a comprehensive calibration service covering a wide range of economies and asset classes, produced by our team of economists and calibration experts.
- » Gain a flexible calibration toolkit that allows users to impose their own views on asset return behavior and risk distributions.

- » Get comprehensive documentation of all models and calibrations, including calibration reports, model methods, calibration methods, assumption updates, and policy and compliance documents.



Create real-world scenarios that provide realistic distributions of asset prices and risk factors.

Easily and intuitively model a wide range of assets

- » Enable modeling of a wide range of assets in a flexible framework, including equities, nominal and real interest rates, corporate bonds, real estate, currencies, and hedge funds.
- » Provide a broad choice of modeling options for the major risks and asset types. Choose the best model for your requirements considering the nature of your liabilities and level of sophistication.
- » Leverage an easy-to-use, standard Windows interface, allowing models to be built intuitively.
- » Benefit from an ongoing and extensive R&D program which continually reviews and updates models and methods as new techniques become available.



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