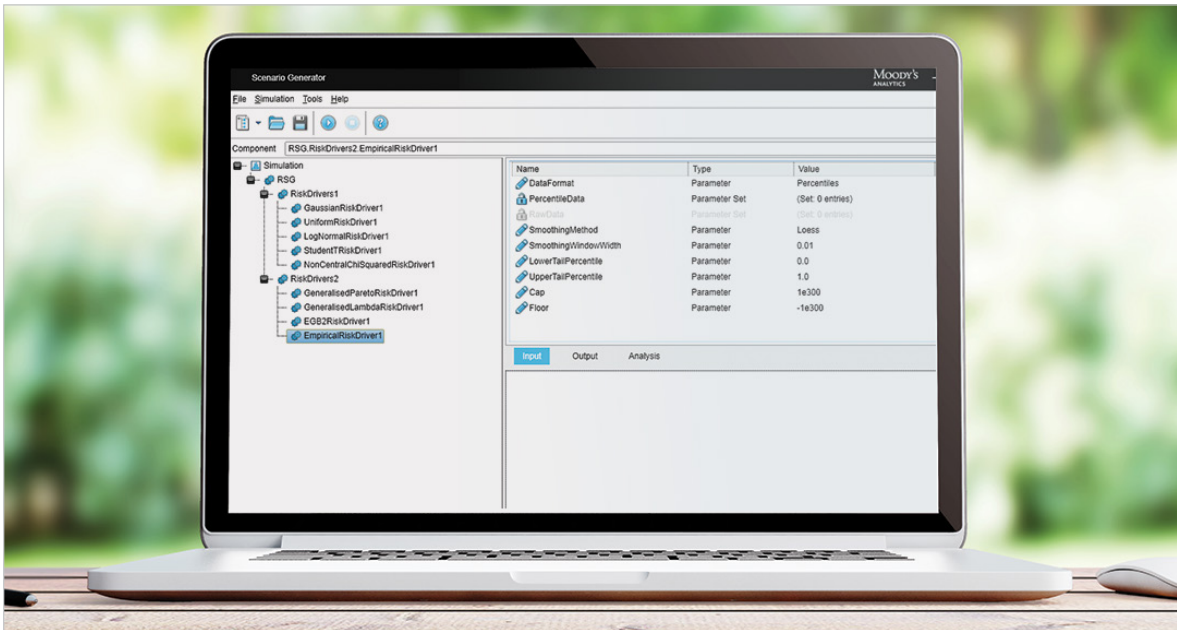


The Risk Scenario Generator (RSG) produces market and non-market risk scenarios to support capital modeling and risk aggregation for insurers. The RSG can be used for regulatory internal models or for the calculation of an insurer's own view of their economic capital.

**Produce market and non-market risk scenarios, using your own unique risk-factor distribution**

- » Model a wide array of economic and market variables, as well as non-market risk factors such as operational risk or lapse risk.
- » Choose the risk factor distribution that best fits your targets across risk factor classes.
- » Incorporate t-copula and individualized t-copula options to control risk factor dependence.
- » Add elements of model structure where they are beneficial in targeting dependency structures, in addition to marginal-copula approaches.

- » Generate multi-period scenarios as well as single time-period scenarios.



Set up a risk scenario simulation that meets your technical needs and level of sophistication.

## Define your own model structure or leverage our modeling experts

- » Leverage a flexible framework that offers a wide range of modeling approaches so you can define a model structure that best fits your risk profile and calibration approach.
- » Benefit from our modeling experts, who can provide support, advice, and content to assist with effective model implementation.
- » Reduce run times by deploying onto multiple processors or a distributed grid.

Our one-year VaR scenarios are optimized for short-term horizons with an increased focus on inferring data from the current market process and giving a conditional or point-in-time view.



## CONTACT US

Find out more information about Moody's Analytics award winning products and solutions.

[www.moodyanalytics.com/contact-us](http://www.moodyanalytics.com/contact-us)

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