



The RiskIntegrity Capital Aggregator enables insurers to calculate one-year Value-at-Risk (VaR) risk-based capital, using a Monte Carlo approach to perform analysis including capital allocation by product and risk category.

Generate solvency and risk-based metrics and perform what-if analysis

- » Generate a wide range of solvency and risk-based metrics in a controlled environment to feed into business and regulatory management information and support risk-based decision making.
- » Analytics include smoothed and unsmoothed VaR metrics, capital attribution and diversification analysis, capital distributions, and risk factor analysis with standard analytics and charting.

- » Support a broad range of what-if analysis including stress testing and using deterministic scenarios such as the impact of market stress, alternative portfolio analysis, and asset allocation.
- » Leverage a high-performance Monte Carlo engine that uses asset/liability proxy models calibrated via the market-leading RiskIntegrity Proxy Generator.
- » Generate one-year VaR risk scenarios via the Risk Scenario Generator module for the simulation of market and non-market risks.

Deliver internal model, partial internal model, assess economic capital

- » Support an insurer's internal model group and solo solvency capital requirement (SCR) and assess economic capital.
- » Support partial internal model calculations with the RiskIntegrity Standard Formula module.
- » Leverage an enterprise risk platform that meets the control and governance requirements of today's regulatory regimes.
- » Provides configurable, out-of-the box flexibility and reduces overall implementation costs.
- » Use an aggregation framework that calculates multiple capital and loss metrics and supports drill-down analysis at different levels of granularity.

Address data volume challenges and deliver the high performance required for business-as-usual production with the calculation and analytics engine.

Combine user-friendly "what if" capability with broad capital metrics and business analytics to deliver business value.



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