

Projected capital and solvency ratios under different asset allocations



The Moody's Analytics Portfolio Modeller supports the evolving needs of asset owners, asset managers, and investment advisors in asset allocation and portfolio strategy design. It is built upon the award-winning Moody's Analytics economic and capital market scenario generation capability to provide a powerful stochastic modeling framework for multi-asset portfolio risk analysis and asset and liability management (ALM).

Build and manage liability-aware optimal portfolios

- » Build portfolios incorporating a range of standard assets, including equities, nominal and index-linked bonds, credit-risky bonds, property, and alternatives.
- » Determine the level of granularity needed for asset modeling to reflect either aggregated broad-market benchmarks, funds, or instrument-level holdings.

- » Load liability cash flows, evaluate capital, and project balance sheet metrics, and profit and loss.
- » Specify portfolio management rules, for example index or security-level buy/sell rules, cash flow management, and portfolio rebalancing.
- » Apply conditions or constraints, based on underlying economic or capital market risk factors.
- » Track portfolios in either fair value or book value terms. Output a range of accounting metrics.

Address common investment planning problems

- » Enhance investment solution design: strategic / dynamic asset allocation, capital management, matching adjustment portfolios for annuity business, hedging, and pension fund ALM.
- » Perform coherent joint modeling of assets against liabilities using a platform that bridges the gap between portfolio managers and actuarial teams.
- » Run multiple what-if portfolio analysis scenarios, without the need for full actuarial liability modeling systems.
- » Configure the modeling solution to reflect in-house capital market assumptions, distinct investment objectives, portfolio rebalancing rules, and your model granularity requirements.
- » Benefit from a robust, validated risk-modeling framework, where major assumptions driving investment solution design and advice can be communicated to internal stakeholders.



CONTACT US

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

www.moodyanalytics.com/contact-us

CONTACT DETAILS

Visit us at moodyanalytics.com or contact us at a location below.

AMERICAS

+1.212.553.1653

clientservices@moody.com

EMEA

+44.20.7772.5454

clientservices.emea@moody.com

ASIA (EXCLUDING JAPAN)

+852.3551.3077

clientservices.asia@moody.com

JAPAN

+81.3.5408.4100

clientservices.japan@moody.com