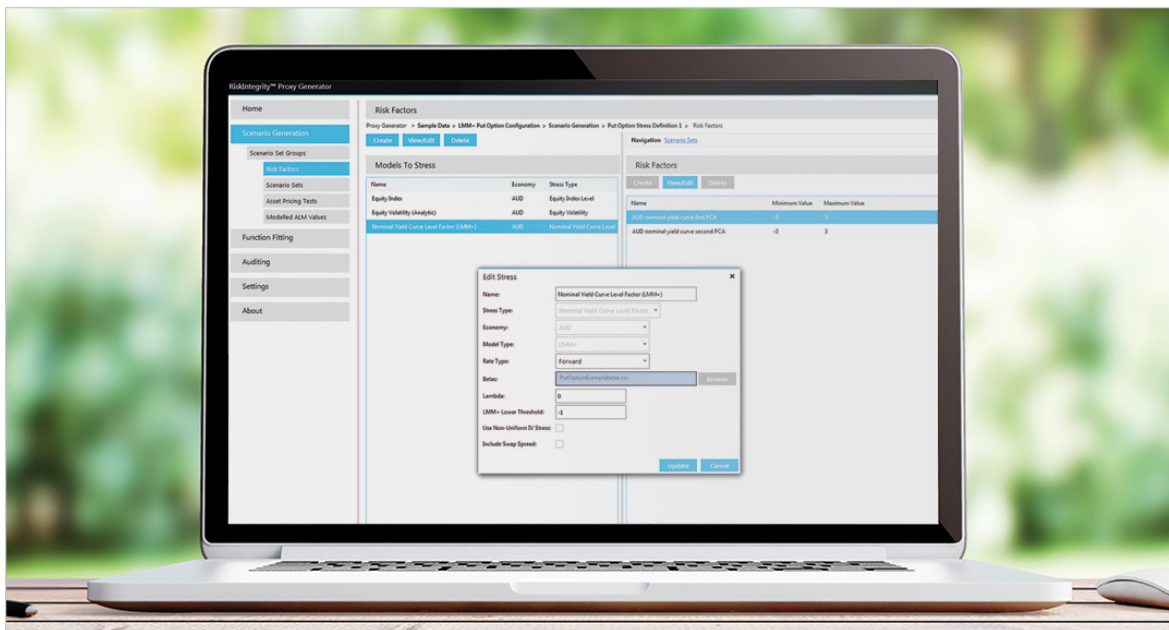


The RiskIntegrity Internal Model software supports insurers in the automation of processes to calculate and report their internal model regulatory capital requirement under various global regulatory regimes, or to manage internal economic capital.

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

- » Generate a wide range of solvency and risk-based metrics to feed into business and regulatory management information and support risk-based decision making.
- » Analytics include smoothed and unsmoothed Value-at-Risk (VaR) metrics, capital attribution and diversification analyses, capital distribution and risk factor analysis with standard analytics and charting.
- » Support a broad range of what-if analysis, including stress testing using deterministic scenarios, such as the impact of market stress; alternative portfolio analyses; and asset allocation.

- » Deploy, using three key modules: RiskIntegrity Capital Aggregator, RiskIntegrity Proxy Generator, and Risk Scenario Generator.
- » Enables large-scale, multi-user deployment across different business units.



Set up risk factor stress scenarios.

Accelerate implementation and reduce costs

- » Accelerate implementation and reduce costs with an off-the-shelf solution that meets the demands of a simulation-based, internal model requirement.
- » Integrate Moody's Analytics Economic Scenario Generator with the RiskIntegrity Proxy Generator to enable automated generation of fitting scenarios for techniques such as curve fitting and LSMC.
- » Address the operational challenges of the working day timetable and realize a controlled environment that supports the governance requirements of an Internal Model.
- » Gain data management and quality controls, workflow/scheduling, audit capabilities, and access management.
- » Deploy each module independently or as part of an integrated solution.



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