



Moody's Analytics Scenario Service provides a convenient alternative to Economic Scenario Generator (ESG) software. Clients benefit from the same high-quality modeling framework without the overhead associated with implementing the software and managing, running, and calibrating ESG models in-house.

**Receive regularly updated standard and custom model calibrations and scenarios**

- » Regularly updated model calibrations and scenario sets reflect changing market conditions.
- » Risk-neutral, market-consistent scenarios where as much as possible is inferred from market prices help support market-consistent liability calculations.
- » Real-world scenarios reflect our best view of the realistic evolution of risk factor distribution over horizons from one to 50 years.

- » Gain custom calibrations that are routinely performed based on your own targets, frequency, or data.
- » Benefit from research and development of new asset classes and economic risk factor modeling to meet your unique needs.

### **Leverage advanced models, capture risk concentration and natural hedges**

- » Gain access to models calibrated across more than 30 economies, including emerging markets.
- » Leverage advanced models to capture features, such as fat-tails, tail-dependence, and structural relationships between asset class returns and economic risk factors.
- » Get a realistic picture of the economic risks which drive capital requirements and profitability.
- » Integrate modeling of asset returns and economic scenarios.
- » Capture concentrations of risk and natural hedges between the asset side and the liability side of the balance sheet.

One-year VaR scenarios are optimized for short-term horizons with an increased focus on inferring data from 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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