

G-RISK PAR

THE **IASON** SOLUTION FOR DIFFERENTIATED ESTIMATES
AT SECTOR LEVEL

Generator of Risk Parameter (G-Risk Par) is an application developed by **iason** for generating **credit risk** parameters based on macroeconomic scenarios.

The solution supports **Risk Management** professionals in calculating **credit provisions** in accordance with IFRS 9 international standards.

Furthermore, thanks to the calculation of **prospective PDs** on different macroeconomic scenarios, it is a useful tool for **Stress Testing**, **strategic planning** and a wide range of **Portfolio analyses**.



ESSENTIAL SERVICES FOR
FINANCIAL INSTITUTIONS



LOOKING FOR SOMETHING INNOVATIVE?

G-Risk allows you to obtain **forecasts**, differentiated by **sector** and **geography**, of the **probability of default and loss given default** associated with a specific macroeconomic scenario using **advanced modeling** and a highly functional user interface.



Benefits

- ✓ Multiple areas of application:
 - **Stress Test Exercises**
 - **Strategic Planning**
 - **IFRS9**
 - **Portfolio Analysis**
- ✓ **Data robustness** thanks to the use of **public system data**, provided by institutional sources (Bank of Italy, Istat, etc.)
- ✓ Constant **model updates**
- ✓ **Transparency** and **reproducibility** thanks to detailed documentation on the implemented methodology



Key Features

- **Optimization of costs and implementation times thanks to the SaaS mode**
- **Service personalization**
- **Specialized support**

IASON MODEL

- **VAR Model – Scenario Generation**
Thanks to the use of the VAR model, it is possible to define the scenario on a limited set of macroeconomic variables
- **BACE Methodology for satellite models**
Automates the variable selection process by producing robust models
- **High granularity**
Possibility to analyze different types of Counterparties differentiable by ATECO code, economic sector and geographic area, for a total of approximately 2000 predictive models estimated



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 **iason**

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Company Profile

iason is an international consulting firm that supports Financial Institutions in the field of **Risk Management**.

iason combines in-depth knowledge of the reference sector with specific expertise in the traditional areas of **Credit Risk**, **Market Risk** (Trading Book), **Liquidity** and **Rate Risk** (Banking Book), and in the more innovative areas of **ESG** and **FinTech**.

iason also provides solutions and specialized consulting for **strategic planning**, **ALM**, and **process optimization** for valuation, monitoring, and credit disbursement.



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