# PROGNOZ

Prognoz Macro Prudential Stress Testing

This application is designed to estimate losses in the banking sector and identify the most susceptible banks to crises in the national and global economy. The system's powerful capabilities provide stress testing methods for banks according to the current requirements of global banking regulators such as the Basel Committee on Banking Supervision, the World Bank, and the International Monetary Fund.

Free
to use in the trial version

Key Capabilities

- Perform advanced science-based stress testing of a country's banking sector through an efficient macroeconomic approach

- Assess the impact of stress situations on the banking sector in particular and a country's macroeconomics on the whole

- Identify banks most susceptible to modeled stress

- Analyze the capital adequacy of the banking sector under a crisis

- Estimate losses caused by major banking risks resulting from stress impact

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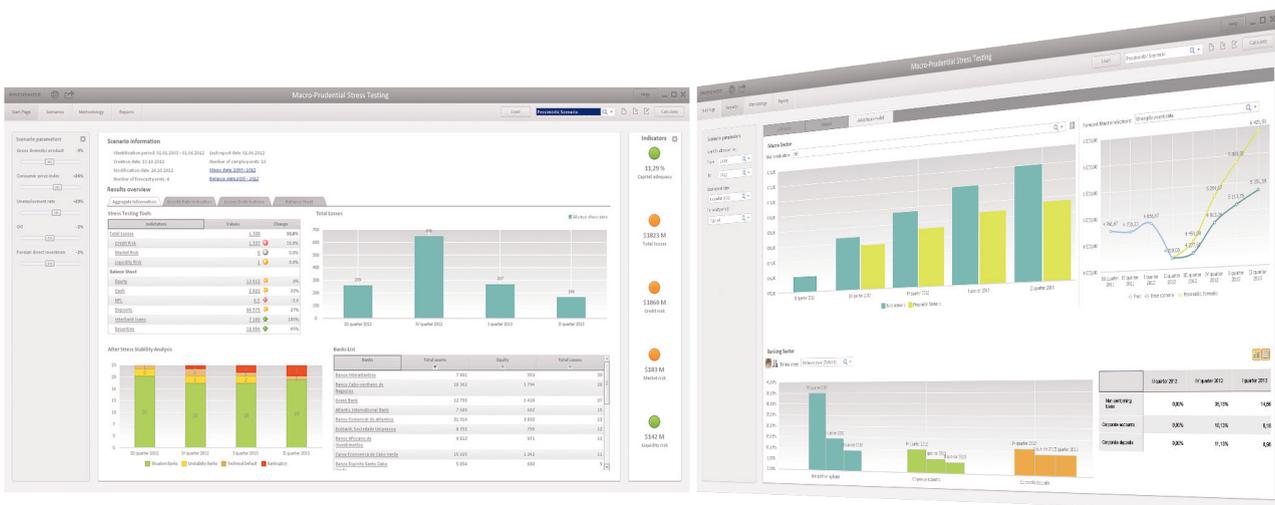
Implementation Effect

- Improve the quality of banking sector stress testing due to cutting-edge economic and mathematical methods

- Reduce model specification selection time through automated procedures and easy-to-manage analyst workflows

- Decrease the number of specialists servicing information systems by optimizing administration functions and user-friendly interfaces for system structure modification

- Trim the time and effort required to collect, process, and analyze economic and financial data through the use of advanced technologies

Competitive Advantages

- Sound stress testing strategies based on global experience in developing and implementing products for banks

- High quality of prepared models for different countries due to automatic backtesting of all calculations and analysis of model statistical characteristics

- Multi-scenario approach to economic modeling and key banking risk assessement (up to 100 scenarios in the advanced version)

- Concurrent work of several users in the advanced version

- Modern and approved approaches that satisfy the recommendations of international organizations (Basel Committee on Banking Supervision, World Bank, International Monetary Fund)

- Intuitive interface, which does not require additional experience and training

- Integration into existing information systems during implementation of value-added services

- Hallmark tools for Business Intelligence

- Free to use in the trial version

- Simple installation

Easy-to-do Stress Test

1. Prepare balance sheet data in the form of a specialized XLS layout provided with the solution.

2. Define the macroeconomic parameters of the stress scenario, including the country's macromodel.

3. Calculate the stress test via the set of economic and mathematical models.

4. Analyze and assess results.

5. Prepare reports on the results for senior management.

Tools

Macro Prudential Stress Testing is based on our own **state-of-the-art BI Prognoz Platform** that takes the best of our extensive experience in implementing BI projects in different countries worldwide.

This solution provides **advanced data analysis and reporting capabilities,** incorporating various visually compelling components and cutting-edge modeling and forecasting tools for "What if…" scenario performance.

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Proven Results

- Prognoz delivers advanced analytics and visual discovery solutions that provide exceptionally powerful statistical features and advanced forecasting capabilities.

- From dashboards and reporting to time series analysis, modeling, and forecasting, Prognoz helps senior managers, business analysts, and other experts tackle big data and harness the information needed to make better decisions, predict future opportunities, and take strategic actions.

- We have more than 20 years of experience helping public-sector, financial, and enterprise customers gain valuable insight into complex data and improve the efficiency of their operations. Our 1,500 employees bring extensive and specialized industry expertise, providing a seamless professional services experience.

- Prognoz has completed more than 1,500 projects for customers around the globe, including the International Monetary Fund, the World Bank, the World Health Organization, Organization for Economic Co-operation and Development, Asian Development Bank, African Development Bank, the Coca-Cola Company, China Ocean Shipping Company (COSCO), Abu Dhabi Terminals, State Grid Corporation of China, Gazprom, Sberbank, and ministries and agencies of various countries, including Presidential Executive Offices of Russia and Kazakhstan, customs services of Russia and Belarus, the U.S. Department of Agriculture, and Joint Research Centre under the European Commission.