



RMS Capital Markets Advisory

Unparalleled analytics, expertise, and execution for the insurance-linked securities (ILS) market



LEADING THE INDUSTRY

Who uses RMS products and services?

- Nine of the top ten cat funds
- 35 of the top 40 global reinsurers
- Nine of the top ten U.S. commercial property and casualty insurers
- 70 percent of Lloyd's managing agents
- Open-access, transparent database format for easy data mining
- RMS science, R&D, and technical expertise for competitive advantage in the marketplace

We understand the risk, we know the market

RMS Capital Markets Advisory has 20 years of experience within the capital markets industry, and has the largest and most experienced insurance-linked securities (ILS) team in the market today. Our deep understanding of investor needs and goals has developed through relationships with global reinsurers as well as specialist catastrophe, pension, and hedge fund managers.

Nine of the top ten catastrophe fund managers use RMS services and software, with RMS trusted as the industry standard view of ILS catastrophe risk. We provide a risk assessment and a representation of every public catastrophe bond currently on risk—regardless of the original modeler—to create a comprehensive view of catastrophe risk across the ILS market. For private reinsurance transactions we deliver custom modeling to allow for consistency of analytics and data across a fund's entire portfolio.

Market-leading bond execution

Time sensitivity is a key characteristic for ILS transactions, but adopting a quality approach to bond execution does not just revolve around on-time and on-budget delivery. RMS helps issuers clearly convey the risk to the market, to measure success through investor acceptance and appropriate pricing.

RMS Capital Markets Advisory provides expert risk analyses and unparalleled execution for a diverse range of perils from U.S. Hurricane and Turkey earthquake to global disease pandemic. RMS can enable the transfer of novel and complex risks that would simply not be possible without using advanced RMS analytics, with a track record of creating robust trigger structures and risk analyses. RMS experience in communicating these risks to investors and rating agencies, results in high investor confidence in the transaction.

Pioneering science and complete model transparency

RMS models use the latest science, with 25 years of dedicated catastrophe risk research and development, plus deep regional expertise. Over 400 insurers, reinsurers, trading companies and financial institutions trust RMS models to better understand and manage their risk.

Our models together with support from our global network of model specialists, has allowed us to lead and develop pioneering structures, such as the first parametric bonds in Turkey and the first storm surge bond for the New York Metropolitan Transport Authority (MTA) in 2013. These bonds paved the way for other sponsors; just two years later U.S. train operator Amtrak followed with their own transaction, to protect its Northeast Corridor exposure from wind, storm surge and earthquake.

To be truly innovative, a thorough knowledge of the models and risks they represent is a necessity. As the bounds of the ILS market continue to expand, this dedication makes us the modeler of choice when structuring and communicating the risk for emerging regions and perils.

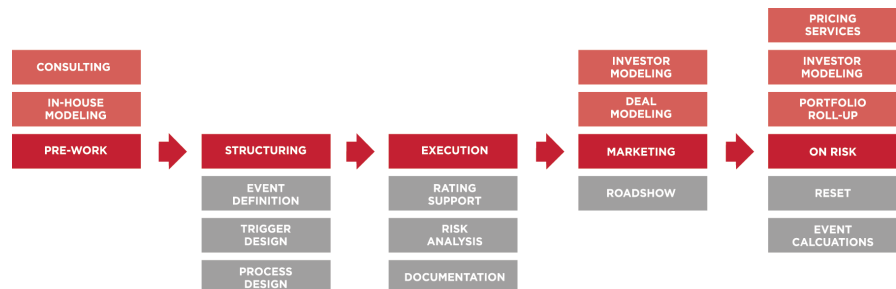
Comprehensive issuance support

RMS Capital Markets Advisory covers the full transaction lifecycle, from solution design to risk analysis to investor marketing. Our advisory and analytical services include:

- Pre-transaction consulting
- Event definition
- Trigger design
- Expert risk analysis
- Index development
- Placement and marketing support
- Post-issuance support
- Post-event loss calculations

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RMS is the world's leading catastrophe risk modeling company. From earthquakes, hurricanes, and flood to terrorism and infectious diseases, RMS helps financial institutions and public agencies understand, quantify, and manage risk.

Award-winning structures

Our determination to provide the best solutions to issuers and investors alike has been widely recognized. RMS Capital Markets Advisory has been the modeler on a number of winning transactions in both life and non-life categories at the Trading Risk awards.

Find out more

To find out more about RMS Capital Markets Advisory, send an email to capital.markets@rms.com