

Morgan Stanley

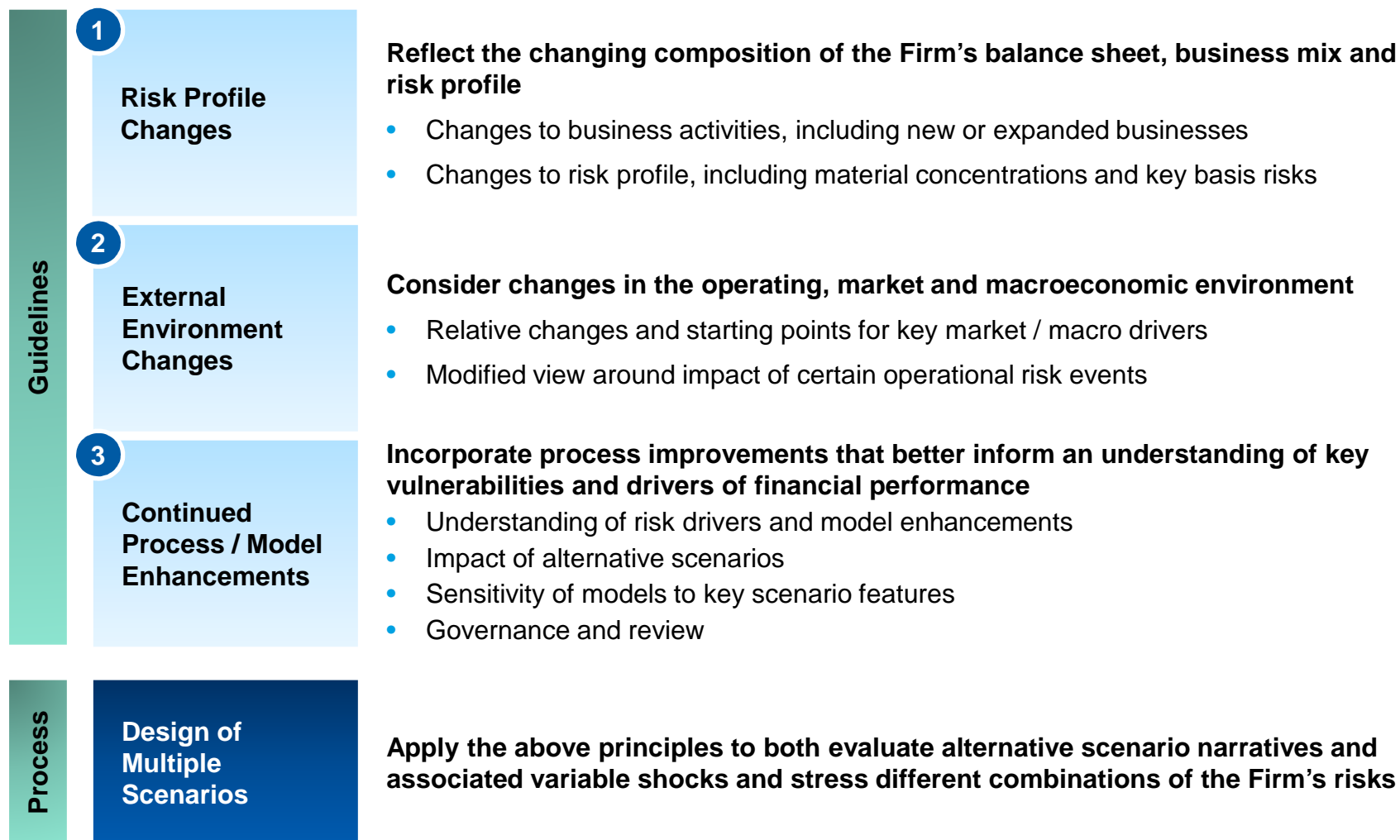


## **Scenario Design**

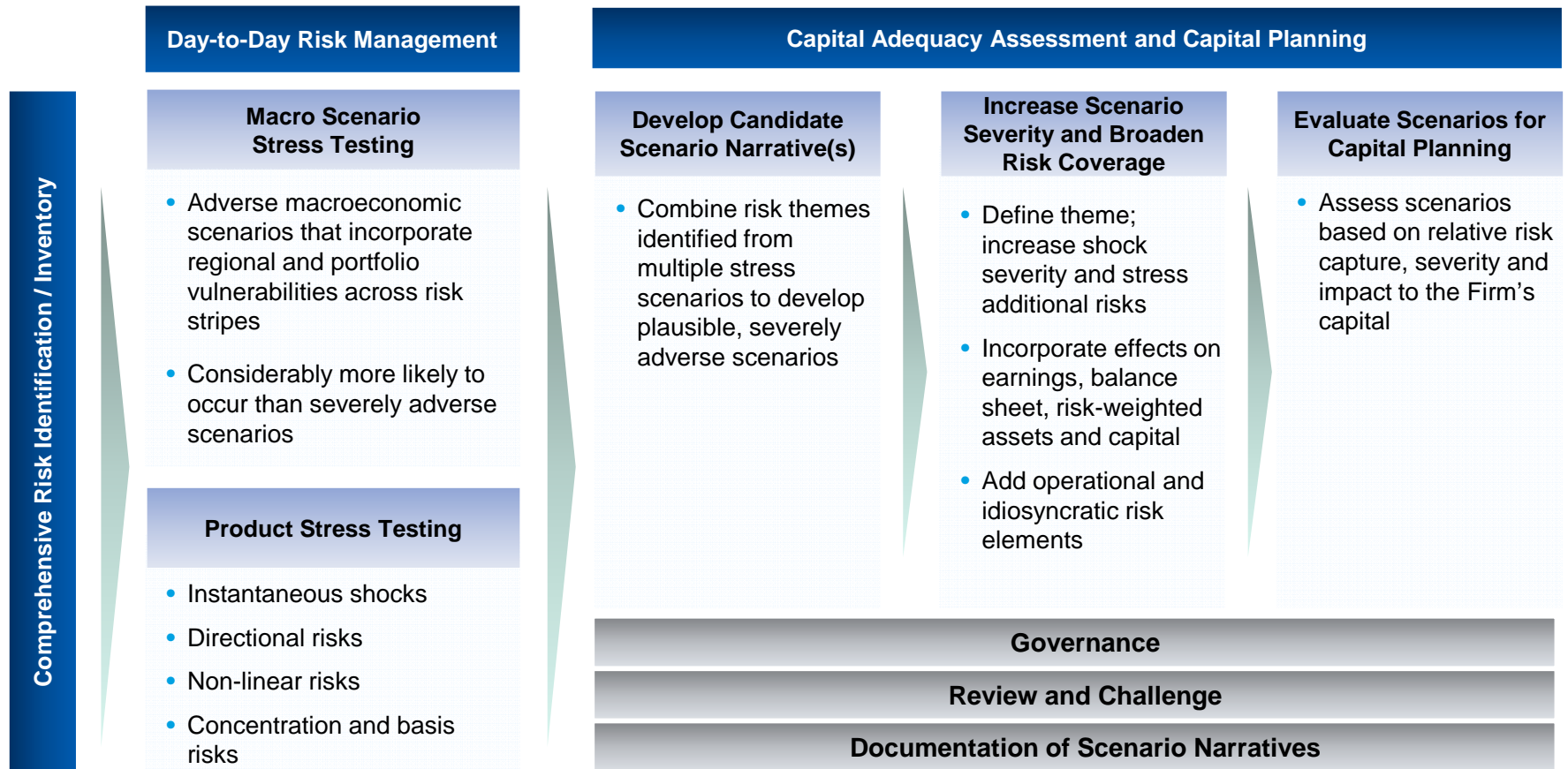
Morgan Stanley Presentation to the FRB Model Symposium

**October 11, 2018**

## Guidelines for Establishing New Severely Adverse Scenarios



# Macro Scenario Stress Testing → Firm's Capital Stress Testing



# Integrated Role of Scenario Design into Day-to-Day Capital Planning and Risk Management

