1135-62-2156 **Steven L Craighead*** (steven.craighead@pacificlife.com), 4 San Gabriel, Rancho Santa Margari, CA 92688. *Enterprise Risk Management Stochastic Analysis Tools: Risk Drivers Revealed.*

1135-91-469 Steven Craighead (steven.craighead@pacificlife.com) In this talk we will discuss modeling within enterprise risk management (ERM), with special emphasis on the sensitivity of value at risk (VaR) and conditional value at risk (CVaR) to various risk drivers. This sensitivity analysis is conducted by quantile regression (QR) and a linear regression upon those QR residuals. (Received September 25, 2017)