

# News

FOR IMMEDIATE RELEASE

**TRACEY SCOTT**  
Moody's Analytics Communications  
+44.207.772.5207

[Moody's Analytics Media Relations](#)



[moodysanalytics.com](http://moodysanalytics.com)



[twitter.com/moodysanalytics](https://twitter.com/moodysanalytics)



[linkedin.com/company/moodysanalytics](https://linkedin.com/company/moodysanalytics)

## PenSam Selects Moody's Analytics Economic Scenario Generator to Support New Risk Modeling Framework

LONDON, September, 13, 2019 – Moody's Analytics, a global provider of financial intelligence, announced today that its software has been selected by [PenSam](#), one of Denmark's leading labor market pension and insurance firms. PenSam will be using the Moody's Analytics [Economic Scenario Generator](#) (ESG) for actuarial liability valuations, risk management, strategic asset allocation, and asset and liability management (ALM).

The Moody's Analytics ESG is an [award-winning](#) simulation framework which clients deploy in areas such as actuarial reporting, risk and capital calculation and analysis, and investment and ALM analysis.

PenSam will also take advantage of the Moody's Analytics Automation Module, which allows insurers to streamline their modeling processes by automating model set-up, execution, and validation, in turn reducing production time and cost.

"The Danish pensions and insurance market is going through a period of change, with insurance companies across the country reassessing their risk management frameworks and processes," said Colin Holmes, Managing Director of Insurance Solutions at Moody's Analytics. "As a result, insurers require risk management solutions that support their evolving risk modeling and management needs. We are delighted that PenSam has selected the Moody's Analytics software for both actuarial applications and investment modeling."

"The scope and flexibility of the Moody's Analytics economic scenario generation suite as well as the potential for automation of workflows will be a major asset when developing our new risk modeling framework", said Morten Weis, Chief Risk Officer at PenSam. "The solution offered by Moody's Analytics provides us with a dynamic process for calibrating and simulating stochastic scenarios that will not only enable us to meet new local regulatory requirements and risk management objectives, but also help in serving our customers better through improved risk management and investment strategies."

[Click here](#) to learn more about the Moody's Analytics Economic Scenario Generator.

### **About Moody's Analytics**

Moody's Analytics provides financial intelligence and analytical tools to help business leaders make better, faster decisions. Our deep risk expertise, expansive information resources, and innovative application of technology help our clients confidently navigate an evolving marketplace. We are known for our industry-leading and award-winning solutions, made up of research, data, software, and professional services, assembled to deliver a seamless customer experience. We create confidence in thousands of organizations worldwide, with our commitment to excellence, open mindset approach, and focus on meeting customer needs. For more information about Moody's Analytics, visit our [website](#) or connect with us on [Twitter](#) or [LinkedIn](#).

Moody's Analytics, Inc. is a subsidiary of Moody's Corporation (NYSE: MCO). Moody's Corporation reported revenue of \$4.4 billion in 2018, employs approximately 13,200 people worldwide and maintains a presence in 42 countries.

### **About PenSam**

PenSam is a Danish pension fund that manages labor market pensions for 400,000 members, which include social and healthcare personnel and educator assistants in public and private companies. On their behalf PenSam invest approximately DKK 150 billion (\$22.2 billion).

###