Moody's ANALYTICS

News

FOR IMMEDIATE RELEASE

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MOODY'S ANALYTICS LAUNCHES NEW B&H ECONOMIC CAPITAL CALCULATOR SOLUTION FOR INSURERS

EDINBURGH, March 11, 2013 — Moody's Analytics, a leader in risk measurement and management, today announced the addition of the B&H Economic Capital Calculator to Moody's Analytics Capital Modelling Framework. A Monte Carlo based aggregator, the B&H Economic Capital Calculator helps life insurers to process large data volumes associated with capital modelling.

Moody's Analytics developed the solution using enterprise technology to help users meet the high performance requirements for economic capital calculations. The solution also helps insurers to create enhanced audit trails in support of regulatory reporting.

"Implementation of global solvency regulations continues to be a key business priority for insurance companies," said Andy Frepp, Managing Director of Moody's Analytics Insurance Solutions. "Moody's Analytics has responded to the need for intuitive economic capital modelling by creating a cutting edge Monte Carlo solution that allows management to embed capital metrics into day-to-day operations."

The B&H Economic Capital Calculator has been designed to reduce implementation costs and can be fully integrated within existing production processes. This is particularly important for employing what-if analysis in support of informed business decision-making.

When the B&H Economic Capital Calculator is used in conjunction with B&H Risk Scenario Generator and B&H Proxy Generator, Moody's Analytics Capital Modelling Framework provides an end-to-end capital modelling solution that can be used to meet regulatory requirements or internal management purposes. Together, these solutions will help insurers use risk based metrics to better manage their capital position and how it might evolve.

For more information, visit http://www.barrhibb.com/products_and_services/detail/economic_capital_calculator.

About Moody's Analytics

Moody's Analytics helps capital markets and risk management professionals worldwide respond to an evolving marketplace with confidence. The company offers unique tools and best practices for measuring and managing risk through expertise and experience in credit analysis, economic research and financial risk management. By providing leading-edge software, advisory services and research, including proprietary analyses from Moody's Investors Service, Moody's Analytics integrates and

customizes its offerings to address specific business challenges. Moody's Analytics is a subsidiary of Moody's Corporation (NYSE: MCO), which reported revenue of $2.7 billion in 2012, employs approximately 6,800 people worldwide and has a presence in 28 countries. Further information is available at www.moodysanalytics.com.

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