News

TATSUYA INADA
Vice President
Communications Strategist
Communications, Tokyo
+81.3.5408.4111
tatsuya.inada@moodys.com

MEIJI YASUDA SELECTS MOODY'S ANALYTICS INSURANCE ECONOMIC CAPITAL SOLUTIONS

TOKYO, 29 October 2015 - – Moody's Analytics, a leader in risk measurement and management, today announced that Meiji Yasuda, a leading Japanese life insurer, has selected Moody's Analytics' RiskIntegrity™ Proxy Generator and Economic Scenario Generator to help them more effectively manage their economic capital.

"Moody's Analytics provides advanced economic scenario generation and proxy modelling products and we strongly believe that they will contribute to our progressive ERM enhancement and to meeting the tight implementation timelines that Meiji Yasuda pursues," said Kikuo Asano, Senior Managing Executive Officer at Meiji Yasuda.

Meiji Yasuda chose Moody's Analytics RiskIntegrity Proxy Generator for its ability to model complex liabilities over a diverse range of projected time horizons. The use of proxy functions provides significant time savings over full-scale cash-flow modelling, and is increasingly being adopted in the insurance industry for interim valuations, capital calculation and capital projection. By automating the creation of proxy functions, insurers can manage hundreds of functions within a single solution across their enterprise.

As part of its economic capital solution, Meiji Yasuda will also use the leading-edge stochastic modelling capabilities of Moody's Analytics' Economic Scenario Generator. Deployed within a flexible framework, it will help Meiji Yasuda create extensive economic simulations for a range of assets and risk factors, such as equities, interest rates, corporate bonds, real estate, currencies and hedge fund exposure.

"Insurers need fast, accurate modelling solutions to support effective business process management and decision making," says Colin Holmes, Managing Director, Moody's Analytics Insurance Solutions. "Meiji Yasuda's choice of Moody's Analytics economic capital solutions demonstrates their trust in the advanced modelling solutions that we've developed and in our implementation capabilities."

For more information about Moody's Analytics, visit http://www.moodysanalytics.com.

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 risk through experience in credit analysis, economic research and financial risk management. By providing leading-edge software, advisory services and research, including the proprietary analysis of Moody's Investor 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 $3.3 billion in 2014, employs approximately 10,200 people worldwide, and has a presence in 35 countries. More information is available at www.moodysanalytics.comFor more information, visit www.moodysanalytics.com/cre.

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