

## News

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FOR IMMEDIATE RELEASE

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### MOODY'S ANALYTICS ECONOMIC SCENARIO GENERATOR SELECTED BY P&V GROUP FOR SOLVENCY II COMPLIANCE

**London, 4 February, 2016** – Moody's Analytics, a leader in risk measurement and management, today announced that P&V Group, a leading Belgian cooperative insurance group, has selected the Moody's Analytics Economic Scenario Generator (ESG) to help it prepare for Solvency II compliance. Moody's Analytics were selected after an extensive selection process comparing different solutions available in the market. P&V Group will use the ESG to value liabilities and assess risk exposures as part of its Solvency II internal model.

"Moody's Analytics is a global leader in economic capital solutions, and its powerful Economic Scenario Generator will help us ensure that our model is compliant with Solvency II. We now have a robust scenario generator in place that will cover a broad range of asset classes in multiple economies," said Nikias De Feyter, Manager ALM and Strategic Allocation at P&V Group.

Moody's Analytics' ESG is a flexible modelling solution that helps insurers calculate regulatory and economic capital, calculate liabilities and measure risks. The ESG models a comprehensive range of assets and economic variables, including equities, interest rates, inflation, corporate bonds, real estate, currencies and hedge funds. The ESG also allows insurers to adapt their models, for instance, by adding new assets or exposures to reflect a change in investment strategy or implement regulatory stress tests.

"Insurers continue to demand effective scenario-generation solutions to meet a range of risk and capital modelling challenges," says Colin Holmes, Managing Director, Moody's Analytics Insurance Solutions. "We are delighted by P&V Group's choice of Moody's Analytics Economic Scenario Generator, which demonstrates the broad capability and adaptability of our advanced modelling and calibrations solutions."

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 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

# MOODY'S ANALYTICS

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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 2015, employs approximately 10,200 people worldwide and has a presence in 35 countries. Further information is available at [www.moodysanalytics.com](http://www.moodysanalytics.com).

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