

# News

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## Admiral Group selects Moody's Analytics ESG for internal model market risk calculation

London, October 13, 2017 – Moody's Analytics announced today that its technology has been selected by [Admiral Group plc](#) ("Admiral"), one of the UK's leading insurers. Admiral will be using the Moody's Analytics [Economic Scenario Generator](#) ("ESG") for market risk calculation as part of their Solvency II Internal Model, and will also use the ESG for investment modelling and stress and scenario testing, benefitting from the flexibility of the ESG solution.

The Moody's Analytics ESG offers a comprehensive solution – combining models, software, economic assumptions, and model calibrations – that helps insurers calculate capital requirements, value liabilities, and assess investment strategies. The ESG models a wide range of assets and economic variables including equities, corporate bonds, real estate, interest rates, and various macro-economic variables. Implementing the ESG also allows insurers to adapt their models. For instance, insurers using the ESG can add new assets or exposures to reflect a change in investment strategy or to implement regulatory stress tests.

"Admiral's decision to use the Moody's Analytics ESG as part of our internal model solution was driven by the breadth of modelling and calibrations it offers," said Admiral Group CFO Geraint Jones. "The ESG's flexibility and configurability will allow us to efficiently introduce market risk into our internal modelling capability and provide further insight on investment strategy and risk."

"We are delighted that Admiral has selected the Moody's Analytics ESG to address the market risk modelling needs for their internal model," said Colin Holmes, Managing Director of Insurance Solution at Moody's Analytics. "We are excited to start working with Admiral and to add them to the growing group of P&C insurers who are adopting the ESG for both their Solvency II internal models and their investment modelling."

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

### 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 the proprietary analysis of 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 \$3.6 billion in 2016, employs approximately 11,500 people worldwide and maintains a presence in 41 countries. Further information is available at [moodysanalytics.com](http://moodysanalytics.com).

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