

News

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Allianz Suisse selects Moody's Analytics for Economic Scenario Generator

LONDON, July 5, 2018 – Moody's Analytics, a leading financial intelligence firm, announced today that its technology has been selected by Allianz Suisse. The insurer will use Moody's Analytics solutions to produce regulatory compliant risk-neutral scenarios for the Swiss Solvency Test (SST), and to analyze how model choice and input assumptions can impact Solvency II valuations.

Allianz Suisse will use the Moody's Analytics [Economic Scenario Generator](#) (ESG), automation capabilities, and calibration services to automate production of risk-neutral scenarios and validation reporting supporting SST calculations. Furthermore, these solutions provide Allianz Suisse with a comprehensive framework to assess the impact on Solvency II valuations of alternative model choices, calibration methodologies, and key input assumptions.

The Moody's Analytics ESG is a comprehensive package of software, modeling, content and service that supports insurers to perform regulatory balance-sheet and capital calculations. The ESG's automation capabilities streamline modeling production processes, helping insurers to quickly and easily generate scenarios used to value liabilities and produce high-quality validations and reports, reducing operational cost and risk.

"Our decision to use the Moody's Analytics ESG was driven by the level of automation and fast production timescales it offers," said Sebastian Pichler, Chief Risk Officer at Allianz Suisse. "In addition, the ESG is flexible, customizable, and easy to calibrate, and it enables us to undertake a wide range of risk management activities."

"We are delighted that Allianz Suisse has selected the Moody's Analytics ESG technology," said Colin Holmes, Managing Director of Insurance Solutions at Moody's Analytics. "We understand that insurers need much more than just high quality models – our customers are demanding solutions that help them to meet the business challenge of delivering high-quality modeling on time, and on budget. Our [award-winning ESG](#) addresses these

challenges by providing modeling and automation capabilities to reduce run times, together with advanced software that can be deployed on the cloud for greater flexibility.”

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

About Moody's Analytics

Moody's Analytics provides financial intelligence and analytical tools supporting our clients' growth, efficiency and risk management objectives. The combination of our unparalleled expertise in risk, expansive information resources, and innovative application of technology helps today's business leaders confidently navigate an evolving marketplace. We are recognized for our industry-leading solutions, comprising research, data, software and professional services, assembled to deliver a seamless customer experience. Thousands of organizations worldwide have made us their trusted partner because of our uncompromising commitment to quality, client service, and integrity.

Moody's Analytics is a subsidiary of Moody's Corporation (NYSE: MCO). MCO reported revenue of \$4.2 billion in 2017, employs approximately 11,900 people worldwide and maintains a presence in 41 countries. Further information about Moody's Analytics is available at www.moodyanalytics.com.

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