

News

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Moody's Analytics enhances RiskConfidence™ ALM solution by integrating Andrew Davidson & Co. Inc.'s LoanDynamics Model

LONDON, July 19, 2018 – Moody's Analytics, a global provider of financial intelligence, and Andrew Davidson & Co. Inc. (AD&Co) are pleased to announce that the AD&Co LoanDynamics Model is now available for use within the Moody's Analytics [RiskConfidence™](#) Asset and Liability Management (ALM) solution.

Moody's Analytics clients can license the LoanDynamics Model directly from AD&Co for use with their RiskConfidence ALM system. The forecasts generated by the LoanDynamics Model are focused on US residential mortgage loans, adding US-specific modeling capabilities to the RiskConfidence ALM system.

"Strong asset and liability management requires a range of rigorous forecasts," said Laura Gridley, Director of Third-Party Relations at AD&Co. "We are pleased to work with Moody's Analytics to deliver industry-leading US residential mortgage forecasts from our LoanDynamics Model to their clients. This functionality provides granular loan and CUSIP-specific prepayment and default forecasts that enhance ALM forecasting."

"Andrew Davidson & Co is a well-respected provider of forecasts within the credit risk and mortgage space, particularly in the US," said Fanny Marengo, Senior Product Manager at Moody's Analytics. "We believe the integration of AD&Co's modeling capabilities with the RiskConfidence ALM system's robust functionality will deliver great value to our clients."

[Click here](#) for more information about the Moody's Analytics RiskConfidence ALM system.

[Click here](#) to learn more about the AD&Co LoanDynamics Model.

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.

About Andrew Davidson & Co. Inc.

Andrew Davidson & Co., Inc., founded in 1992, is a leading provider of risk analytics for fixed income investors with an emphasis on mortgage and asset-backed securities and mortgage whole loans. The unique blend of investment expertise and cutting-edge quantitative methods combines decades of Wall Street experience with the most advanced modeling techniques. For more information about Andrew Davidson & Co., Inc., please visit www.ad-co.com.

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