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Lægernes Pension Selects Moody's Analytics for Solvency II Liability Valuation and Scenario Analysis

LONDON, May 20, 2020 – Moody's Analytics, a global provider of financial intelligence, announced today that its software has been selected by Danish pension fund, Lægernes Pension. Lægernes Pension will be using the Moody's Analytics<u>Scenario Generator</u> for Solvency II liability valuation, stress testing, and scenario analysis.

The Moody's Analytics Scenario Generator is an <u>award-winning</u> simulation framework clients deploy for actuarial reporting, risk and capital calculation and analysis, and investment and ALM analysis.

Lægernes Pension will also take advantage of the Moody's Analytics Scenario Generator Automation Module, allowing the organization to streamline its modeling processes. By automating model set-up, execution, and validation, both scenario production timelines and costs can be reduced.

"Amidst economic uncertainty, insurers globally are looking for ways to manage their risk effectively, and to understand the sensitivity of their liabilities to different risk factors," said Colin Holmes, Managing Director at Moody's Analytics. "We are delighted that Lægernes Pension has selected our Scenario Generator and automation software to inform their risk-based decision-making and strengthen their risk management processes."

"The Moody's Analytics Scenario Generator, in conjunction with the automation functionality, combines the software and support required to undertake a range of assetliability modeling activities including Solvency II liability valuation," said Ulrik Eltang Høgh, Chief Risk Officer at Lægernes Pension. "More broadly, the Moody's Analytics solution will form an integral part of our overall risk management framework."

Earlier this year, Moody's Analytics <u>won five categories</u> at the 2020 InsuranceERM Awards, including Best Economic Scenario Generator Software of the Year.

Learn more about the Moody's Analytics Scenario Generator.

About Moody's Analytics

Moody's Analytics provides financial intelligence and analytical tools to help business leaders make better, faster decisions. Our deep risk expertise, expansive information resources, and innovative application of technology help our clients confidently navigate an evolving marketplace. We are known for our industry-leading and award-winning solutions, made up of research, data, software, and professional services, assembled to deliver a seamless customer experience. We create confidence in thousands of organizations worldwide, with our commitment to excellence, open mindset approach, and focus on meeting customer needs. For more information about Moody's Analytics, visit our <u>website</u> or connect with us on <u>Twitter</u> or <u>LinkedIn</u>.

Moody's Analytics, Inc. is a subsidiary of Moody's Corporation (NYSE: MCO). Moody's Corporation reported revenue of \$4.8 billion in 2019, employs approximately 11,300 people worldwide and maintains a presence in 40 countries.

About Lægernes Pension

Lægernes Pension is a Danish pension fund that manages labor market pensions for 46,000 Danish Medical Doctors. On their behalf Lægernes Pension invest approximately DKK 100 billion.

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