S&P Global
Market Intelligence

Essential solutions for counterparty credit risk analysis.

In today's complex markets the credit health of your customers, suppliers, cedents, and other counterparties evolves constantly. Your ability to accurately score and efficiently monitor those companies is expected to not only keep up with, but also anticipate, the pace of change. Our Credit Analytics suite provides the tools you need to know more, and know it faster.

Score rated, unrated, public and private companies globally

Better price, assess, and manage your risks and exposures.

Private Company Risk

PD Fundamentals provides an innovative approach to assessing potential default that separates credit risk into two components - financial risk (based on financial ratios), and business risk (based on various systemic risk components, such as country risk). The probability of defaults (PDs) are applicable for companies of any size. We pre-score more than 648,000 corporations and banks globally using S&P Capital IQ platform fundamental data, you can also input your own proprietary data for analysis.

Quantitative Credit Rating Approximation

CreditModel™ is a proprietary suite of statistical models that use financial statement information to generate credit scores that aim to reproduce the Credit Rating assigned by S&P Global Ratings as closely as possible, in the absence of qualitative inputs and non-public information. CreditModel enables you to quickly evaluate the long-term creditworthiness of mid- and large-cap public and private financial institutions and corporations. We pre-score more than 54,000 companies and provide functionality for you to create scores with financial data you provide.

Early Warning Signs

PD Market Signals provides a point-in-time view of credit risk for public companies based on a statistical model. The model captures market cap volatility to develop market signals that can act as an early warning sign of potential default between financial reporting periods. The Market Signal PDs are updated daily and available for more than 64,000 public companies globally.

Stay ahead of credit risk

Models + data + workflow = an end-to-end solution, and one that can be customized on the web, in Excel, or through a data feed or API.

Origination

Dive into timely and transparent data on over two million companies. Screen for prospects or investments by geography, sector, rating, credit score, stock price, market cap, estimates, financials and more. Input and save financials of private counterparties and share with colleagues.

Analysis

Leverage models to generate quantitative credit scores on global counterparties, which can be scored one-by-one or in a batch. Share findings via a full Credit Memo, export, or create dynamic PowerPoint slides by leveraging the platform's PresCenter capabilities.

Monitoring & Surveillance

Group counterparties into watchlists, then monitor through dashboards or custom Excel templates. Activate alerts to get notified on changes to your risks.

Transfer Pricing Activities

Credit Analytics supports the entire Transfer Pricing workflow, from scoring subsidiary entities, to pulling yield curves for pricing guidance and transparency.

About S&P Global Market Intelligence

S&P Global Market Intelligence integrates financial and industry data, research, and news into tools that help track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuation, and assess risk.

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