



The RiskCalc solution offers a comprehensive approach to assessing the default and recovery of private firms and financial institutions. Our RiskCalc models generate forward-looking probability of default (PD) or Expected Default Frequency™ (EDF) calculations, loss given default (LGD), and expected loss (EL) credit measures.

Utilize as a standalone model, as an input in an internal scoring model, or as a benchmarking tool

- » Inform origination and underwriting processes with an online systematic framework for assessing borrower and counterparty exposures.
- » Capture local default risk market factors based on equity and industry performance shifts with an early warning tool.
- » Provide a valuable, intuitive understanding of a private firm, its risk drivers, and your exposure risk with ratio diagnostics.

- » Compare counterparties against industry and size peer groups.
- » Monitor credit cycle changes from month-to-month in the period between two financial statements, producing EDF, LGD, and EL credit measures from one through five years.
- » Access a comprehensive view and assessment of a company's critical qualitative and quantitative factors with the qualitative overlay framework.

Access our robust analytics and broad coverage

- » Banks can efficiently screen borrowers at origination, monitor portfolios on an ongoing basis, set credit limits, and appropriate loss reserves.
- » Corporates can underwrite and monitor counterparties, assess transfer pricing transactions, and effectively manage their supply chain and vendor risk.
- » Asset managers can view firm-level default probabilities, more precisely price for loan risk, and manage overall portfolios.
- » Insurers can standardize credit processes for financial analyses and portfolio management.
- » Firms can perform comprehensive stress testing to calculate expected losses under various economic, regulatory, or organization-specific scenarios.

Advisory Services and Custom Models

Moody's Analytics provides leading, off-the-shelf and customized models to calculate the impact of macroeconomic, event-driven, and institution-specific scenarios to estimate credit losses across asset classes and forecast profit and loss. We provide independent evaluations and insights and create models tailored to your organization to enable improved decision-making.



2016 Waters Rankings for Best Credit Risk Solution Provider



CONTACT US

Find out more information about Moody's Analytics award winning products and solutions.

www.moodyanalytics.com/contact-us

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