

Credit data provider of the year

Moody's Analytics

Accounting and regulatory requirements for financial institutions demand transparency in credit risk metric calculations, adequate data quality and robust model development data often spanning full credit cycles. Moody's Analytics addresses these challenges by providing comprehensive economic, demographic, credit and financial industry data solutions.



Jacob Grotta

Moody's Analytics runs several data consortia for data sharing and portfolio risk benchmarking under the Data Alliance banner, covering commercial and industrial, commercial real estate, project finance, asset finance and agriculture asset classes. The datasets are validated against 200 business rules. The company also offers high-quality data products for stress-testing and modelling probability of default (PD), loss given default, exposure at default, expected loss and expected credit loss under the International Financial Reporting Standard 9 regulatory and Current Expected Credit Loss accounting standards, as well as loan origination. In addition, it provides web-based tools for visualising, querying and benchmarking data. Data Alliance members can benchmark internal portfolios against their peers across multiple dimensions including time, industry, size and region. A new portal offers consortium members a simple data contribution process, data access via application programming interfaces, and a robust reporting framework.

Moody's Analytics offers subscription-based data products based on the Data Alliance datasets, such as private firm financial statement data covering performance over multiple credit cycles since 1990. Credit risk modellers can use this dataset of 150 detailed financial line items, more than 400,000 firms, and 2.5 million financial statements to augment portfolio data.

Orbis from Bureau van Dijk, a Moody's Analytics company, provides standardised credit information on private companies globally, enabling the comparison and benchmarking of companies worldwide. Financial reports on companies comprise 26 balance sheet items,

26 profit and loss account items, and 32 standard ratios. Clients can choose the language and currency of reports and co-ordinate activity classifications such as Standard Industrial Classification codes for accurate portfolio segmentation. Orbis offers several metrics for assessing company financial health and includes scoring models. Orbis data is also available through

Bureau van Dijk's Credit Catalyst platform, where users can combine their own knowledge of counterparties with Orbis's company and risk information.

Judges said:

"The company has huge and comprehensive data sources through organic growth and acquisition. Its new products are relevant to current requirements."

"The new Data Alliance portal significantly aids the distribution of data and user experience."

"Moody's Analytics never disappoints with bringing new capabilities to market to suit real industry needs."

Jacob Grotta, managing director, head of risk and finance analytics, Moody's Analytics, says:

"Firms' credit data challenges take many forms, and our credit data capabilities are exemplified in a range of award-winning solutions. The Moody's Analytics Data Alliance is among the world's largest and most comprehensive data consortia. Our contributors share origination and performance data across many asset classes – and in return receive benchmarking across a number of metrics. Orbis from Bureau van Dijk, a Moody's Analytics company, offers information on more than 310 million companies. Financial and related entity information are essential parts of the credit process. For listed firms and sovereigns globally, CreditEdge delivers market-driven PD metrics and more than 250 entity and industry data points for managing credit risk." ■

Thank You

Your confidence in Moody's Analytics recently earned us six wins in the 2019 Risk Technology Awards:

- » Bank ALM System of the Year
- » Credit Data Provider of the Year
- » Wholesale Credit Modelling Software of the Year
- » Enterprise Wide Stress-Testing Product of the Year
- » IFRS 9 – Enterprise Solution of the Year
- » IFRS 9 – ECL Modelling Solution of the Year

Visit us today at moodyanalytics.com to find out more.

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