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Moody's Analytics Strengthens CreditEdge™ and RiskCalc™ Platforms with AI-Powered Features

NEW YORK, August 24, 2020 – Moody's Analytics is pleased to announce the addition of artificial intelligence (AI) capabilities to the CreditEdge and RiskCalc solutions. These platforms now incorporate the Moody's Analytics Credit Sentiment Score™ tool, as well as an AI-News feed. These tools use natural language processing and news media text analytics to help customers filter out market noise and find the credit-relevant news about public and private companies in their portfolios.

Using these AI-powered features, customers can identify news stories relevant to a company's credit risk – for instance containing news on defaults, bankruptcies, debt restructuring, lawsuits, and potential financial distress – and score them based on the sentiment of their content towards that company. Together, these resources complement the quantitative credit risk modeling capabilities of the RiskCalc and CreditEdge solutions, and give portfolio and risk managers more early warning of credit deterioration.

"Our customers want to have as much real-time information as possible to make informed business decisions and manage their portfolios more effectively, especially in worsening credit environments," said Nihil Patel, Managing Director at Moody's Analytics. "By uncovering direct and indirect links between events and companies, these new AI-driven capabilities deliver insights that were previously difficult and time consuming to attain in one place."

The CreditEdge solution provides a leading quantitative probability of default model for measuring the credit risk of portfolios of listed firms and sovereigns. It combines the Moody's Analytics EDF™ (Expected Default Frequency) model, which quantifies the probability that a firm will default in the next 12 months, with industry-leading analytics to provide early warning on exposures. The RiskCalc solution offers a robust approach to assessing the credit risk of private firms. It generates a forward-looking probability of default or EDF calculation, loss given default, and expected loss credit measures.

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 website or connect with us on Twitter and LinkedIn.

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 11,200 people worldwide and maintains a presence in 40 countries.

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