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Moody's Analytics Expands Credit Risk Solutions to Specialized Asset Classes

SAN FRANCISCO, October 14, 2020 – Moody's Analytics has enhanced its award-winning suite of risk models with new scorecards for assessing the creditworthiness of certain asset classes, such as non-banking financial institutions and project finance transactions.

Over the last few years, an increasing share of credit has been sourced by alternative lenders and specialized funding vehicles. These providers are now facing uncertain funding conditions and increased liquidity risks as the impact of the COVID-19 downturn reverberates across the global economy.

The RiskCalc™ Scorecard Suite is designed to help credit professionals measure the default risk of these niche asset classes and adopt forward-looking views of risk, including for CECL and IFRS 9 purposes. Clients can use the scorecards as standalone models, as an input to internal scoring, or as a benchmarking tool.

"Our new scorecards enable credit and investment professionals to focus on results, and not be bogged down in time-consuming modeling processes," said Nihil Patel, Managing Director at Moody's Analytics. "This offering reinforces our commitment to helping customers make better decisions with clear and consistent metrics across their portfolios."

The Scorecard Suite is the latest addition to our probability of default (PD) scoring solutions, which offer a comprehensive approach to assessing the credit risk of private and public firms by generating a forward-looking PD or EDF™ (Expected Default Frequency) 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

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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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