

RISK PRODUCTS

| 2021

Optimize Your Research Team with CreditSights Risk Products

Know More.
Risk Better.®

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Know More. Risk Better

CreditSights Risk Products significantly scales research teams' ability to invest in credit and manage credit risk. With 8,000 individual securities in the US investment grade index alone and more than 15,000 across the US, European and corporate bond Asian indices, research teams worldwide struggle to stay ahead of the risks and opportunities across every name. Risk Products provides the additional screening tools and quantitative assessments to get ahead of the headlines and avoid the pitfalls.

Fully Integrated Analyses & Global Coverage

CreditSights Risk Products draws upon the best aspects of equity-style ('Merton') models and fundamentally derived ('Altman') models. That ensures that the models are timely, extracting salient information from the equity market without being excessively sensitive to the swings in share prices.

By leveraging the industry expertise of our team of 100+ fundamental analysts, the models are optimized for each sector and geography, and the input data is of the highest quality.

Key Benefits Use Cases:

Help Manage Your Portfolio Risk

- Monitor individual company metrics and risk across your portfolios/indices
- Anticipate credit profile deterioration & improvement, as well as potential rating transitions (such as fallen angels & rising stars)
- Avoid defaults
- Filter for names that meet specific criteria such as by rating, region, industry and risk
- Compare individual names vs. peer groups (by market, industry and credit quality)
- Expand beyond research coverage
- Review new debt issuers

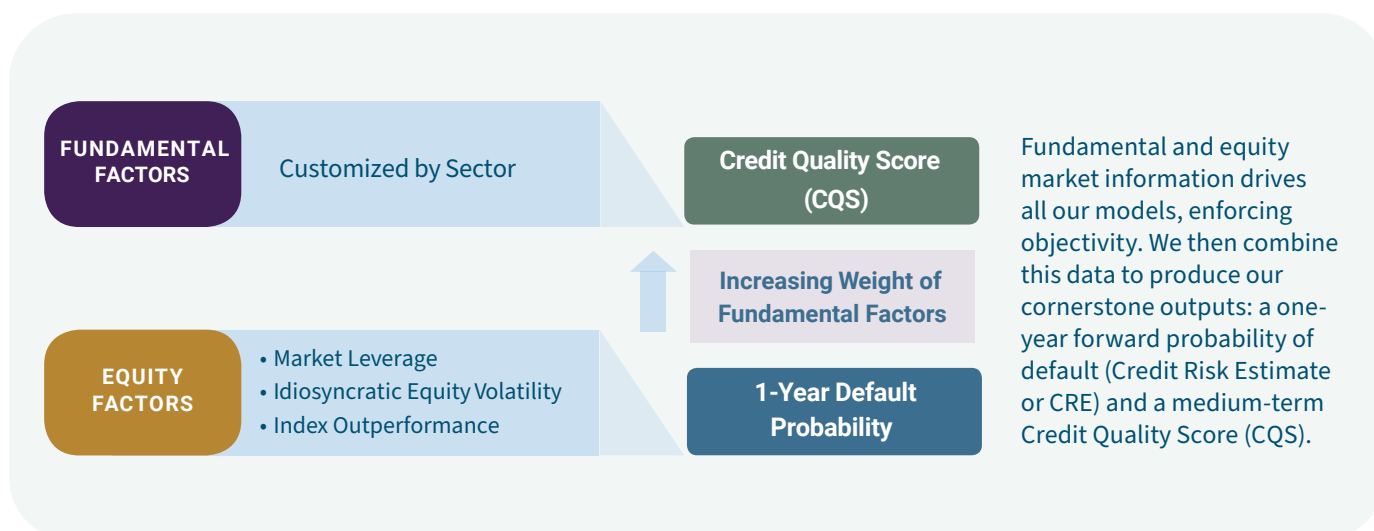
Create Workflow Efficiencies

- Receive email alerts on material changes in model outputs
- Create model portfolios and solicitation/approved issuer lists
- Access via web-based tool for portfolio loading and screening and direct data downloads
- Data downloads that can be integrated into existing tools

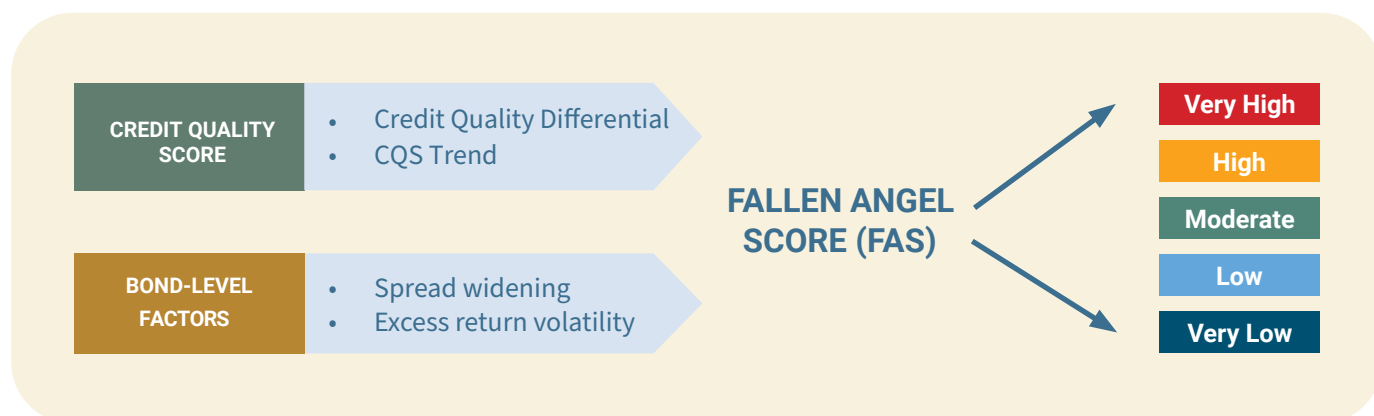
Our Methodology

Risk Products models leverage metrics that are relevant to each issuers' industry while maintaining broad consistency across sectors and regions. We objectively combine these multiple data inputs to produce our three cornerstone outputs:

1. **BondScore:** A one-year forward probability of default (Credit Risk Estimate or CRE)
2. **Credit Quality Score (CQS):** Medium-term credit scores



3. Fallen Angel Score (FAS): We combine the signals from Credit Quality Scores with bond-level factors to build the Fallen Angel Score (FAS). The FAS is a quantitative estimate of the likelihood of USD and euro BBB corporate bond issuers moving from IG to HY over a 12-month period. The FAS can reduce the number of names that need to be focused on, saving precious time and resources.



Global Coverage

Coverage includes 7,000+ investment grade, high yield, distressed and emerging market issuers spanning the Americas, Europe and Asia-Pacific regions.



A Trusted Resource Among Leading Industry Players

The precise and predictive data delivered by CreditSights Risk Products provides the analytical edge to our award winning research. Relied on by the world's largest institutions and investment advisors, but also smaller firms that oversee extensive lists of issuers or identify counterparty credit risks.

Our models provide value across the financial services ecosystem:

Asset Managers
Banks
Brokerage Firms

Corporate Underwriters
Governments
Hedge Funds
Insurance Companies

Investment Advisors
Pension Funds
Mutual Funds

NEW YORK

LONDON

SINGAPORE

DENVER

GLASGOW

Contact Information

To learn more or request a free trial, contact our Risk Products Hotline at 212-882-3380 and ClientSuccess@CreditSights.com.



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