

# S&P Capital IQ Increases Coverage And Timeliness Of Relative Credit Health Assessment Solution

Enhanced Model for Credit Health Panel Ensures Greater Peer Group Consistency and More Timely Credit Health Panel Coverage.

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NEW YORK, June 26, 2012 /PRNewswire/ -- S&P Capital IQ today announced the availability of an improved credit risk model for providing relative credit assessments for rated and unrated public companies. The model now takes into consideration the timeliest available fundamental information such as press release financials and incorporates enhanced rollback methodology. This enhancement achieves improved real time ranking accuracy and greatly improved performance even when fundamental data variables are unavailable. The enhanced model is available for use within S&P Capital IQ Credit Health Panel.

The Credit Health Panel allows for extensive peer-to-peer counterparty and portfolio risk analysis, tracking relative corporate credit health in terms of operational, solvency and liquidity relative strength measures, and monitoring market driven credit risk signals as early warning signals.

New features include more timely financial data for relative credit strength rankings based on company press releases where sufficient fundamental data is available. The methodology has also been enhanced to rollback to the latest period with sufficient fundamental data for relative credit health rankings where the current reported fundamental data may be insufficient.

"Based upon the feedback of our clients, we have developed an enhanced version of the model that ensures greater peer group consistency and more timely Credit Health Panel coverage," said Viraj Patel, Senior Product Manager at S&P Capital IQ. "In the current volatile environment, Credit Health Panel is assisting many of our customers in avoiding exposure to risky counterparties. Several of them also highlighted the time saving benefit when it comes to improving monitoring and benchmarking key exposures," added Silvina Aldeco-Martinez, Managing Director from the Product & Market Development team representing the Europe, Middle East, and Africa regions.

The Credit Health Panel continues to allow the creation and management of custom groups of listed counterparties on a worldwide basis, tracking as many as 25 different groups with up to 100 companies in each, and an advanced search process that can screen by geography, sector, credit scores and Standard & Poor's rating, in addition to twenty-four credit risk financial metrics.

Further enhancements planned on Credit Health Panel Q4 2012 will include deeper portfolio capabilities, enhanced customized alert and notification functions, and data source traceability. In addition, S&P Capital IQ is working on extending the Credit Health Panel methodology and solution to provide comprehensive coverage for unrated companies in key markets globally.

The Credit Health Panel is available to S&P Capital IQ customers worldwide through the [S&P Global Credit Portal](http://www.standardandpoors.com/ratingsdirect).  
[www.standardandpoors.com/ratingsdirect](http://www.standardandpoors.com/ratingsdirect)

## About S&P Capital IQ

S&P Capital IQ, a brand of the McGraw-Hill Companies (NYSE:MHP), is a leading provider of multi-asset class data, research and analytics to institutional investors, investment advisors and wealth managers around the world. We provide a broad suite of capabilities designed to help track performance, generate alpha, identify new trading and investment ideas, and perform risk analysis and mitigation strategies. Through leading desktop solutions such as Capital IQ, Global Credit Portal and MarketScope Advisor desktops; enterprise solutions such as S&P Securities Evaluations, Enterprise Solutions and Compustat; and research offerings including Leveraged Commentary & Data, Global Market Intelligence, and company and funds research, S&P Capital IQ sharpens financial intelligence into the wisdom today's investors need.

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