

S&P Global Market Intelligence introduces library of macroeconomic and geopolitical risk scenarios into its Credit Analytics solution

Enhancement integrates economic forecast scenarios into models of fundamental credit risk, market-based estimates of future credit risk

NEW YORK, July 26, 2023 /PRNewswire/ -- S&P Global Market Intelligence, a provider of information services and solutions to global markets, today announced the integration of a catalogue of multi-year macroeconomic outlook scenarios derived from the Global Link Model into Market Intelligence's Credit Analytics solution. The library of predetermined scenarios in combination with the [Macro-Scenario Model](#) enables users to more effectively analyze their credit risk exposures based on realistic alternatives to Market Intelligence's baseline economic outlook, expanding on the existing functionality to input proprietary macroeconomic assumptions.

Originally created by the Models & Scenario Design team at IHS Markit, the library of economic impact scenarios includes a predefined set of forecasts exploring the impact of events such as the Ukraine–Russia War, Global Water Scarcity and Global Cyber Attacks on key economic drivers including commodity prices, exchange rates, and monetary and financial policy. The S&P Global Market Intelligence baseline economic forecast is also available within the library.



Building on the Credit Analytics assessments that enable a user to score and monitor potential risk exposures and estimate the impact of significant factors on a company's creditworthiness, the library of predefined model-based forecast scenarios provides an additional tool to efficiently monitor companies and identify specific macroeconomic risk dynamics within a credit portfolio.

"The importance of being able to effectively monitor the credit risk impacts of geopolitical events and macroeconomic shift changes is imperative when examining credit risk assessments," said **Whit McGraw, Head of Credit and Risk Solutions, S&P Global Market Intelligence**. "The integration of the library of predetermined macroeconomic scenarios into our Credit Analytics solution enables our users to more efficiently model key economic factors and define the trends that impact the credit narrative for their specific business."

S&P Global Market Intelligence [Credit Analytics](#) models, data and workflow tools enable users to quickly and efficiently measure and monitor the credit risk of rated, unrated, public and private companies globally. Fully integrated in the S&P Capital IQ platform and Excel® Plug-in, models and data are accessible via API solutions or deliverable via bulk data through XpressFeed™ and Snowflake.

Derived from the [Global Link Model](#), S&P Global Market Intelligence's [scenario analysis](#) defines and identifies realistic and high impact scenarios enabling users to stress test their preparedness for political and economic shocks, build business resilience strategies and capture future opportunities.

S&P Global Market Intelligence's opinions, quotes, and credit-related and other analyses are statements of opinion as of the date they are expressed and not statements of fact or recommendation to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security.

About S&P Global Market Intelligence

At S&P Global Market Intelligence, we understand the importance of accurate, deep and insightful information. Our team of experts delivers unrivaled insights and leading data and technology solutions, partnering with customers to expand their perspective, operate with confidence, and make decisions with conviction.

S&P Global Market Intelligence is a division of S&P Global (NYSE: SPGI). S&P Global is the world's foremost provider of credit ratings, benchmarks, analytics and workflow solutions in the global capital, commodity and automotive markets. With every one of our offerings, we help many of the world's leading organizations navigate the economic landscape so they can plan for tomorrow, today. For more information, visit www.spglobal.com/marketintelligence.

Media Contact

Katherine Smith
S&P Global Market Intelligence
+1 781-301-9311
katherine.smith@spglobal.com

SOURCE S&P Global Market Intelligence

<https://press.spglobal.com/2023-07-26-S-P-Global-Market-Intelligence-introduces-library-of-macroeconomic-and-geopolitical-risk-scenarios-into-its-Credit-Analytics-solution>

S&P Global
Market Intelligence