

For more information:
Amanda Loveday
Tel: (803) 315-5837
aloveday@creditsights.com

CreditSights Launches Global Bank Model, A Framework for Assessing Bank Credit Quality Around the World

Coverage expanded to include Asia-Pacific and Latin America

NEW YORK, N.Y. (22 September, 2020) – The independent voice of credit markets, CreditSights, Inc., announced the launch of its Global Bank Model (GBM), a new global quantitative framework for ranking bank credit quality across multiple geographic regions. Driven by fundamental and macroeconomic metrics, the model expands the coverage of CreditSights’ quantitative credit ratings beyond the United States and Europe.

The concentration of bank debt within global credit markets is significant. With close to \$2.6 trillion outstanding, bank debt securities currently represent 20% of the aggregate face value of the ICE BofA U.S., Euro and Asia indices. The GBM covers over 2,500 banks across the world, including 300+ bond issuers representing over 90% of global index debt.

“The GBM provides a global independent framework for ranking credit risk in the banking sector—whether a bank is domiciled in the U.S., Europe, Asia-Pacific or Latin America.” Said Kai Gilkes, PhD, Head of Quantitative Strategy at CreditSights. “This gives our clients a valuable workflow tool for monitoring risk within the banking sector.”

The GBM allows users to:

- Enhance workflow efficiency in the risk monitoring of global bank portfolios
- Assess systemic risk of the banking sector using aggregated fundamental metrics and quantitative ratings within and across regions
- Evaluate credit quality of unrated banks on a consistent basis
- Monitor counterparty risk

The GBM will be added to CreditSights’ Risk Products website along with existing quantitative ratings coverage, and will be updated on a weekly basis. The CreditSights quantitative team is already working on the second phase of the release, incorporating forward-looking market-based signals. CreditSights will continue to expand its quantitative tools into new sectors and to improve existing sector models with input from CreditSights’ fundamental analysts.

To receive access to the GBM, contact us to learn more. Current CreditSights subscribers can access the GBM through the CreditSights portal.

About CreditSights

[CreditSights](#) empowers nearly 15,000 financial professionals among the world's largest institutions with the credit-risk tools, independent research and comprehensive market insights they need to make well-informed credit-risk decisions. Setting the standard for global credit research since 2000, CreditSights provides timely data, news, recommendations and unbiased analysis of the Investment-Grade and High Yield debt securities of 1,200+ issuers around the world. CreditSights delivers this content through innovative platforms, enabling market participants to know more, risk better and ultimately create value.

#