Structured Finance data feed

What we offer:

Moody's Structured Finance data set includes historical loan, pool, bond, and property level data collected across asset classes. The Structured Finance database is drawn from the monitoring reports of every major servicer/trustee and is further enhanced with extra data fields from various sources.

OUR COVERAGE

30,000 Securitizations and 600,000 CUSIPs available for the following asset classes:

- → Auto Floor Plans
- → Auto Loans
- → Auto Lease
- → CDO
- → CLO
- → CMBS
- → Credit Cards
- → Equipment Lease
- → Equipment Loans
- → Non-Auto Floor Plans
- → RMBS
- → Student Loans

Extensive Global Coverage and Premium Data Fields
Moody's Analytics covers 99% of CDOs, CLOs, Consumer ABS, RMBS Agency, RMBS Non-Agency, and CMBS globally with premium fields including:

- → Appraisals
- → Default
- → Financial Ratios
- → Limited Borrower Benefits
- → Manager Style
- → Property Level Data
- → Servicer Charge
- → Updated FICO

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Regulatory Fields

Available for COO/CLO, Consumer ABS, RMBS, CMBS, EMEA, and APAC:

- → Attachment/Detachment Points*
- → Cash Flows
- → CCAR / DFAST / EBA / PRA
- → Credit Model Results (PD, LGD, Prepayment)**
- → Delinquency Data
- → Estimated OTTI/OCI
- → Expected Loss/Impairment
- → Extrapolated Macroeconomic Scenarios
- → IFRS9 / CECL
- → MA Vetted Assumptions
- → SFA
- → Solvency II
- → SPPI Data
- → SSFA

Market Risk Fields

Available for CDO/CLO. Consumer ABS, RMBS, CMBS, EMEA, and APAC:

- → Accrued Interest
- → Annualized Duration to Worst
- → Annualized Modification Duration
- → Annualized Yield to Maturity
- → Annualized Yield to Worst
- → Asset Swap Spread
- → Average Life
- → Convexity (Par)
- → Convexity (Spot)
- → Current Yield
- → Discount Margin
- → Duration to Worst
- → DV01
- → Effective Duration (Par)
- → Effective Duration (Spot)
- → Location Duration
- → Macaulay Duration
- → Maturity Years
- → Modified Duration
- → Nominal Spread
- → OAS
- → Spread Duration
- → Stated Maturity Years
- → Yield to Maturity
- → Yield to Option
- → Yield to Put
- → Yield Value of 32nd
- → ZVO

* These items not available in China and Japan

** Loan-level for CDO/CLO, RMBS, CMBS, and EMEA UK. Pool-level for Consumer ABS, EMEA non-UK, and APAC.

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OUR CAPABILITIES

Conduct portfolio surveillance and augment your data for credit model building or regulatory needs

→ Achieve asset-level transparency through detailed loan-level data for RMBS, CMBS, and CLO securitizations

→ Fill data gaps when building or benchmarking credit models and methodologies using historical deal and loan level data

→ Instantly retrieve summary statistics for your portfolio, including top industry and holdings exposure

→ Customize your portfolio surveillance workflow using hundreds of data points across our deal, pool, loan and bond database

→ Gain valuable investment insight by tracking deal performance using our customizable view and graphing functionality

Our Structured Finance data sets are comprehensive and allow for granular analysis

→ Access complete pool and tranche history including monthly performance and pool data with approximately 95% of our data set available within 1-2 days of reporting

→ View dozens of calculated fields such as market value metrics, modified loans, risk weighted capital and other regulatory metrics

→ Access our high-quality performance and static data via web or FTP delivery

→ MA Vetted Assumptions

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CONTACT US

Visit us at www.moodys.com/web/en/us/capabilities/structured-finance.html or contact us at a location below.

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