

Structured Finance Portal

Structured finance analytics platform

Structured Finance (SF) Portal is a powerful, web-based solution designed to streamline data transparency, analysis, and reporting across all structured finance asset classes. With access to over 12,000 deals globally, the Portal provides comprehensive tools for cash flow modeling, regulatory metrics, portfolio analytics, data aggregation and benchmarking, enabling professionals to make informed decisions with unparalleled efficiency.

Cash Flow Module	Monitoring Module	Regulatory Module
Cash flow engine		
Loan-level data	Manager style and performance	Regulatory metrics
Deal libraries	Portfolio-level reporting	OTTI, SSFA, ERBA, SEC-SA
Pricing	Benchmarking	IFRS9, CECL, SPPI
Credit Models	Complete asset coverage	Advisory
Macroeconomic scenarios		Model validation

DELIVERY MECHANISM

Moody's Structured Finance Portal offers flexible delivery options to suit customer workflows. Access data through direct feeds, integrate analytics via APIs, or use the Excel Add-In to pull insights into spreadsheets. These options ensure clients can work with structured finance data in the format that best fits their needs.

GLOBAL ASSET COVERAGE

The SF Portal's extensive performance database allows for deal-to-deal comparisons, supporting informed buy/sell decisions and in-depth trend analysis. In addition, SF Portal enables users to aggregate data for robust market-wide surveillance, offering a complete view of structured finance performance. With access to over 12,000 deals across all asset classes globally, the portal provides unmatched coverage and insights into:



Auto ABS



CDO/CLOs



Credit Card ABS



Esoteric ABS



CMBS



RMBS



Student Loan ABS

COMPREHENSIVE INSIGHTS

Benchmarking

Gain deeper clarity into market trends and tranche performance with powerful benchmarking tools and dynamic analytics. Compare your tranche against its peers using scatter plots and distributions across key performance metrics.

Cash Flow Projections and Valuations

Leverage dynamic cashflow projections based on your own assumptions or Moody's credit models. Access a complete suite of valuation tools and comparative metrics to uncover the full picture of a tranche's estimated value and market positioning.

Loan-level Data

Dive deeper into your credit analysis using our full suite of data on the underlying loans including default probabilities and financial ratios. See which deals and managers are most exposed to a loan and who has been trading it recently.

Portfolio-level Reporting

Visualize portfolio exposures with charts, graphs, and reports, identify key risk drivers such as industry concentrations or high-risk underlying loans and use dynamic batch cash flow analysis to project the estimated value of your portfolio.

Regulatory Metrics

Perform capital charge calculations (SSFA, ERBA, SEC-SA), stress testing for CCAR/DFAST banks, and OTTI assessments—all available as Point-in-Time or Forecasted analyses. Run SPPI tests, IFRS9 impairment and staging, and forecast cashflows under customizable scenarios for detailed financial evaluation.

Excel Add- In

The Excel Add-In lets you access cash flow analytics directly in your workbook using simple in-cell formulas with no coding needed. Quickly populate spreadsheets with structured finance data using the report wizard.

Moody's Structured Finance Portal empowers professionals to navigate global markets with confidence and precision. Whether analyzing Auto ABS, CLOs, RMBS, or other asset classes, Moody's Structured Finance Portal empowers professionals to navigate global markets with confidence and precision.

MOODY'S

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