

In addition to a wide variety of in-force assets and derivatives, AXIS® now supports modeling structured assets such as mortgage-backed and asset-backed securities through a dynamic link to Moody's Analytics Structured Finance API.

Key Features

CUSIP-level projections for a wide range of structured assets

- » Includes projected cashflows, asset balances, book values, market values and reporting earnings for RMBS, CMBS, ABS and CDOs.
- » Projections can be generated dynamically based on interest rates and other economic assumptions in the current AXIS scenario.

Table [7] - [Structured Assets - Index Map] [MA structured CF service indices] [PR...]

Value: 0
Col 2: Index market
Row 1: Libor curve
Scenario Market Link - [17] USD LIBOR - (Interest Rate (United States (Dollar)))

Row	C1: Flat	C2: ScenarioMarket
Libor curve		USD LIBOR
Treasury curve		US Treasuries
Cost of fund index		
Prime interest rate		Prime Rate
Ginnie Mae mortgage rate		
Federal funds rate		
Large Certificates of deposit rate		
Commercial paper rates		
National cost of funds index		
6 month Certificates of deposit rate		

This is a set table

Section: MA structured CF index [Set] Shape: Set table (19 Rows X ...)

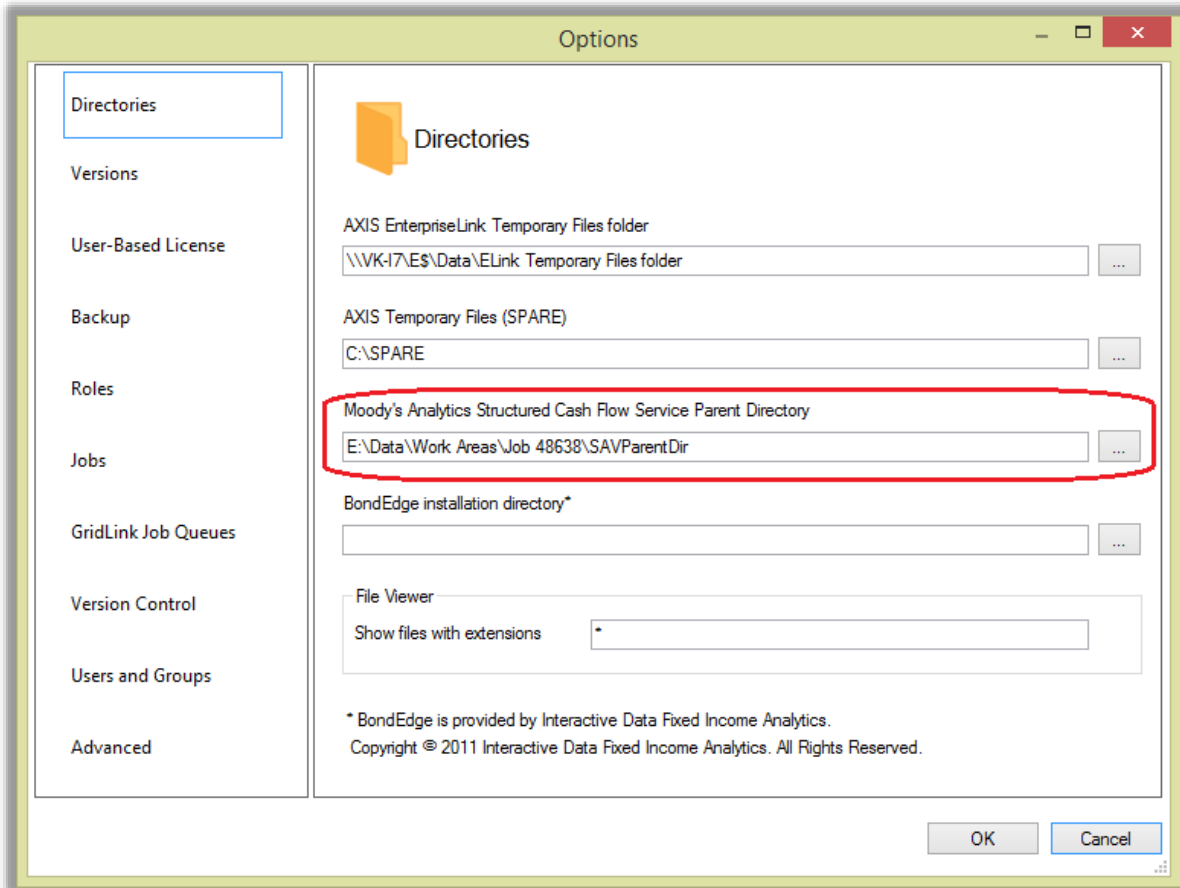
- » Choose between scripting your own prepayment, default and recovery rate assumptions, or use Moody's Analytics MPA (Mortgage Portfolio Analyzer) and PA (Portfolio Analyzer) models for RMBS and ABS.

Access Structured Cash Flow Reconciliation Reports

View all index values passed to the Structured Cash Flow Service, except those used by the MPA/PA credit models. Projections are shown at bond-level and collateral-pool-level.

Key Benefits

- » Service and Customer Support: With Moody's Analytics Structured Finance API integrated into AXIS, clients have access to a team of experts supporting the full end-to-end solution.
- » No Additional Software Installation: Moody's Analytics Structured Finance API does not require a separate installation process, since the API is included with AXIS. (Separate licenses and additional input files are required, and a one-time installation of prerequisites may be necessary).
- » More Control: With Moody's Analytics Structured Finance API the user has flexible, granular control over model assumptions.



Find out more information about Moody's Analytics award winning structured finance products and solutions.



Evaluated Pricing Solutions: Calculate end-of-day prices for structured finance securities based on various pricing recipes



Investor and Issuer Solutions: Our end-to-end solution includes 500+ enhanced metrics, a sophisticated cash flow engine, global coverage, and advanced comparative analytics



Portfolio Analytics & ALM Solutions: Access structured cash flows models and data via APIs to calculate and report assets and liabilities under various economic scenarios



Risk & Regulatory Solutions: Leverage our proprietary interest rate, economic, credit and cash flow models to calculate advanced market risk measures and to assist with your regulatory needs, such as for CCAR, DFAST, IFRS9, and CECL

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