

*Client Profile: A leading European Global Audit firm*

**Q: What Moody's Analytics products does client use?**

The client uses Excel Add-In, the CDOnet Cashflow Engine and the SFW Cashflow Engine.

**Q: What asset classes is client interested in?**

The client is interested in Global CLOs, ABS, RMBS, and CMBS.

**Q: What challenges was client facing prior to using Moody's Analytics products?**

As part of the client's audit responsibilities, they need to review and produce independent valuations of Structured Finance securities held by their customers. Valuing Structured Finance securities was a major challenge for the client for two main reasons: (i) it required in-depth analysis of both the underlying assets and the liabilities & structural features; (ii) every year the client would need to pick a different sample of Structured Finance securities, which meant they had to work with different asset classes.

**Q: How does client use Moody's Analytics products within their business?**

Moody's Analytics serves the client's team, which acts as a global hub across 30+ countries. The client's team manages valuation requests coming from their local entities, and uses Moody's Analytics products to provide estimated valuations of Structured Finance securities in a transparent and efficient manner. In addition, a dedicated Moody's Analytics Financial Engineer provides personal support to the client in case of any questions or bespoke valuation requirements.

**Q: What value has Moody's Analytics provided to client?**

The client was able to grow their business significantly, with multiple hedge funds and pension funds selecting them as their auditor of choice given their Structured Finance valuation expertise, which reflects the accuracy and transparency of Moody's Analytics products.

## 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 across global structured asset classes



**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



## CONTACT US

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