

News

FOR IMMEDIATE RELEASE

MOODY'S ANALYTICS ADDS REGULATORY CALCULATIONS TO STRUCTURED FINANCE PORTAL

PRANITA SOOKAI
Associate Communications Strategist
Communications
Moody's Analytics
212.553.4181
pranita.sookai@moodys.com

NEW YORK, March 10, 2015 — Moody's Analytics, a leader in risk measurement and management, today announced the addition of a Regulatory Module to its Structured Finance Portal. The web-based tool helps financial institutions assess the potential accounting and regulatory treatment of structured finance securities, including calculating capital ratios and other portfolio metrics for the Comprehensive Capital Analysis and Review (CCAR) and Dodd-Frank Act Stress Tests (DFAST).

The module leverages the Structured Finance Portal's library of global structured finance data to help users measure the potential accounting and regulatory impact on all securitized asset classes in their portfolios through an easy-to-use and customizable web-based interface. All metrics and analytics are based on Moody's Analytics' proprietary credit models and cash flow engines.

"Measuring the accounting and regulatory impact on existing and prospective structured finance holdings has become increasingly challenging for financial institutions," said Andrew Jacobs, Director at Moody's Analytics. "Our new regulatory module helps our customers better understand this impact, while providing greater transparency, efficiency and additional analytical capabilities."

The new module applies the Federal Reserve's macroeconomic scenarios to forecast deal and tranche cash flows and to calculate estimated OTTI (other than temporary impairment), simplified supervisory formula approach (SSFA) metrics and SSFA projections. It also incorporates the portal's benchmarking capabilities, comparative analytics, loan-level content and portfolio-level reporting and analytics, while providing sensitivity analysis for regulatory measures.

With the newly enhanced Structured Finance Portal, banks and financial institutions can compare the regulatory impact on their portfolios to custom cohorts or the broader structured finance universe. They can also run model validations, exposure analyses and cash-flow analytics, as well as point-in-time or forecast analyses.

For more information, visit sfportal.moodysanalytics.com.

About Moody's Analytics

Moody's Analytics helps capital markets and risk management professionals worldwide respond to an evolving marketplace with confidence. The company offers unique tools and best practices for measuring and managing risk through expertise and experience in credit analysis, economic research and financial risk management. By providing leading-edge software, advisory services and research, including proprietary analyses from Moody's Investors Service, Moody's Analytics integrates and customizes its offerings to address specific business challenges. Moody's Analytics is a subsidiary of Moody's Corporation (NYSE: MCO), which reported revenue of \$3.3 billion in 2014, employs

approximately 9,900 people worldwide and has a presence in 33 countries. Further information is available at www.moodyanalytics.com.

###