News

PRANITA SOOKAI
Associate Communications Strategist
212-553-4181
pranita.sookai@moodys.com

MOODY'S ANALYTICS TO DEMO EXPANDED STRUCTURED FINANCE PORTAL

MIAMI, September 16, 2015 – Moody's Analytics, a leader in risk measurement and management, will demonstrate a beta version of its expanded Structured Finance Portal incorporating ABSNet, a leading structured finance platform, at the ABS East Conference. Moody's Analytics will integrate ABSNet into the Structured Finance Portal later this year.

The integration significantly extends the coverage of the Structured Finance Portal, which currently focuses on the collateralized loan obligation market. The expanded platform will offer enhanced deal data and analytics for all US and European asset-backed securities, residential mortgage-backed securities and commercial mortgage-backed securities.

"By integrating ABSNet into the Structured Finance Portal, we will be able to provide comprehensive structured finance analytics, data and reporting all in one tool," said Luis Amador, Managing Director and Head of Moody's Analytics Structured Finance Advisory team.

Moody's Analytics' Structured Finance Portal provides advanced deal, tranche, loan-by-loan, and issuer-level comparative analytics as well as benchmarking. It also features portfolio-level analytics, exposures, expected default probabilities, as well as financial and waterfall cash flow projections.

In addition, the portal's Regulatory Module allows customers to assess the potential accounting and regulatory treatment of their securities, including calculating capital ratios and portfolio metrics such as the Supervisory Formula Approach (SFA) and Simplified Supervisory Formula Approach (SSFA), for the Comprehensive Capital Analysis and Review (CCAR) and Dodd-Frank Act Stress Tests (DFAST).

Moody's Analytics will also incorporate additional functions from ABSNet into the Structured Finance Portal, such as customized reporting, enhanced cash flow analytics and expanded search capabilities.

For more information, please 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 the proprietary analysis of 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 10,200 people worldwide and maintains a presence in 35 countries. Further information is available at www.moodysanalytics.com.

###