

# News

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## Moody's Analytics and European DataWarehouse Collaborate to Help ABS Originators and Sponsors Manage STS Disclosure Requirements

LONDON, April 15, 2019 – Moody's Analytics and European DataWarehouse are pleased to announce their joint effort to help originators and sponsors of asset-backed securities ("ABS") comply with select transparency requirements under the Securitisation Regulation (EU) 2017/2402 ("Regulation"). The Regulation requires originators and sponsors to meet disclosure requirements for public securitizations to be eligible for the Simple, Transparent and Standardised ("STS") designation through notification to securitization repositories. Originators and sponsors will now be able to manage their STS disclosure requirements through the joint effort of European DataWarehouse and Moody's Analytics.

European DataWarehouse has operated since 2013 as the centralized data repository in Europe for collecting, validating and distributing detailed, standardized, and asset class-specific loan-level data for ABS transactions and private whole loan portfolios. When providing data to the European DataWarehouse, sponsors and originators can use the Moody's Analytics [Global ABS Portal](#) to publish a cash flow model that is necessary to meet certain transparency criteria within the STS disclosure requirements.

"European DataWarehouse is pleased to work with Moody's Analytics," said Christian Thun, CEO at European DataWarehouse. "By linking our firm's reporting platform, EDitor, with cash-flow modeling resources from the Moody's Analytics Global ABS Portal, we help market participants comply with STS notification requirements in an integrated way. Working with Moody's Analytics strengthens our ability to evolve with our users' needs and with changing regulatory requirements."

"Our collaboration with European DataWarehouse is a part of our ongoing commitment to support structured finance issuers, sponsors, and originators in their funding execution and ongoing administration requirements. One of our top priorities is to help them address the obligations introduced by STS," said Marc Levine, Managing Director at Moody's Analytics.

The Global ABS Portal is part of the Moody's Analytics suite of solutions for structured finance market participants. The suite also includes the [Ki™](#) platform, which in addition to enabling funding optimization and investor reporting, helps issuers of securitizations produce templates required for regulatory reporting, ensure randomized asset selection and maintain a repository of eligibility criteria.

[Click here](#) to learn more about the Ki platform.

[Click here](#) to learn more about European DataWarehouse's regulatory solution.

### **About Moody's Analytics**

Moody's Analytics provides financial intelligence and analytical tools to help business leaders make better, faster decisions. Our deep risk expertise, expansive information resources, and innovative application of technology help our clients confidently navigate an evolving marketplace. We are known for our industry-leading and award-winning solutions, made up of research, data, software, and professional services, assembled to deliver a seamless customer experience. We create confidence in thousands of organizations worldwide, with our commitment to excellence, open mindset approach, and focus on meeting customer needs. For more information about Moody's Analytics, visit [www.moodyanalytics.com](http://www.moodyanalytics.com).

Moody's Analytics, Inc. is a subsidiary of Moody's Corporation (NYSE: MCO). Moody's Corporation reported revenue of \$4.4 billion in 2018, employs approximately 13,100 people worldwide and maintains a presence in 42 countries.

### **About European DataWarehouse GmbH**

European DataWarehouse (ED) is the first and the only centralized data repository in Europe for collecting, validating and distributing detailed, standardized and asset class specific loan-level data for Asset-Backed Securities (ABS) and private whole loan portfolios. ED stores loan-level data and corresponding documentation for investors and other market participants.

Operating as a market infrastructure and designated by the Eurosystem, ED aims to increase transparency and restore confidence in the ABS market. Through ED's data, users are able to analyse underlying portfolios and compare portfolios on a systematic basis.

ED was established in 2012 as part of the implementation of the ECB ABS loan-level initiative. Since its inception as an initiative by the leading participants of the European securitization market, ED has collected LLD and relevant documentation for more than 1,200 transactions. Its aim is to enhance transparency in the ABS market, for which it operates the market infrastructure. Moody's Corporation is among 17 market participants that are shareholders in European DataWarehouse.

For the latest updates from European DataWarehouse, please visit [www.eurodw.eu](http://www.eurodw.eu).