

Belgian Mortgage Portfolio Analyzer (Belgian-MPA) is a loan-level software platform for analyzing the credit risk of whole-loan residential mortgage portfolios in Belgium, and collateral pools underlying Belgian residential mortgage-backed security (RMBS) transactions. Belgian-MPA incorporates thousands of macroeconomic paths and loan-level models for estimating probabilities of default and prepayment.



Leverage a powerful solution for risk management, stress testing, and IFRS 9

- » Calculate expected loss, economic capital estimate, and contribution to value-at-risk (VaR).
- » Customize model parameters at the loan level.
- » Classify loans into risk buckets and measure 12-month or lifetime expected credit loss for IFRS 9.
- » Stress test using built-in and custom macroeconomic scenarios.
- » Build and deploy fully transparent custom models in the same platform.

Implement a single framework for capital allocation, stress testing, and portfolio sensitivity analysis

- » Use a single platform for risk management, stress testing, and IFRS 9.
- » Project forward-looking expected loss and cash flows.
- » Build hybrid models using limited client data.
- » Analyze seasoned loans, new loans, and future originations.
- » Quickly run large portfolios using multi-threaded technology.
- » Utilize a simple and intuitive user interface and a fully programmable application programming interface (API).

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



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