CECL Data Solutions – Historical Backfill

Full loan-level dataset across multiple asset classes

What We Offer:

- 25+ years of data
- Commercial Residential Consumer
- 40MM+ Loans
- Default and Loss Detail
- CECL-focused fields
- Delivered via web or feed

Complete Historical Loan Performance Backfill Across Banking Products

Moody's centralized loan library allows clients to quickly generate large representative loan portfolios complete with borrower, property, default (PD) and loss (LGD) information

Commercial Mortgage Loan Dataset

» Data across all property types
» Starting pre-2000, covering multiple credit cycles
» 150,000+ loans
» 140,000+ properties
» Delinquency, loss, severity and prepayment information
» Detailed property information (including financials)
» Detailed tenant information

Residential Mortgage Loan Dataset

» Data across all loan and property types
» Legacy and recent originations, dating from pre-2000 through 2018
» 36MM+ loans
» Delinquency, loss, severity and prepayment speed information
» Historical AVM valuations available

Leverage a full loan-level dataset to model credit defaults and losses across the loan universe

Auto Loan and Lease Dataset

» Covers lease and loan data (new and used vehicles)
» 3MM+ loans (additional available through third-party partners)
» Originations starting in 2013 (earlier originations available through third-party partners)
» Delinquency, loss, severity and prepayment information
» Detailed underlying vehicle information

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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CONTACT DETAILS

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