

## What We Offer:

Moody's Analytics Evaluated Pricing Solutions provide customizable valuation tools for global structured finance securities and bank loans. Our solutions are designed to support various use cases ranging from day-to-day portfolio management to accounting and risk oversight, ensuring operational efficiencies by supporting access and integration of pricing data across various systems.

## Key Features

### Access global coverage for Moody's Analytics Structured Finance Waterfall Libraries

- » Our pricing and cash flow models cover global capital markets and asset classes including agency and non-agency RMBS, ABS, CMBS, CDOs/CLOs, and other esoteric structured products.
- » Utilize comprehensive & standardized data that is drawn from major servicer/trustee reports.

### Customized solutions are available to address many complex requirements that involve dynamic changes in pricing assumptions, pricing scenario adjustments to account for challenges, and intra-day rate movement and, granular cash flow analysis

- » Securely upload portfolio pricing scenarios and recipes through a user-friendly interface.
- » Automatically and consistently apply scenario assumptions across portfolios, as well as across underlying securities in ABS CDO, CRE CDO, and CDO<sup>2</sup> transactions.
- » Apply historical, as well as projected, prepayment speeds and loss scenarios.
- » Look up detailed terms and conditions, projected cash flows and performance for specific securities.
- » Run on-demand analysis on individual securities, as well as entire portfolios.
- » Access governing documents and trustee reports.

### Evaluations are available at various frequencies during the day through flexible delivery options such as data feed, APIs, and Excel Add-In

- » Schedule pricing runs on Moody's Analytics hosted environments at different pre-determined times.
- » Automatically trigger pricing analysis based on certain specified conditions such as changes in assumptions, bond factors, and interest rates.
- » Ensure quality of evaluations through validation processes that monitor tolerance levels, price changes and data integrity.
- » Receive pricing files through FTP feed, and email alerts once the files are ready.

## Consulting & Advisory Support

Clients receive individualized support from our product analysts who specialize in pricing methodologies and global securitization asset classes business process design, product management and API implementation.

## Integration with third-party pricing providers

- » The Structured Finance API has been integrated with many specialized pricing, ALM, trading, and risk analytics providers in the fixed-income space. Such partnerships have enabled market participants to access Moody's Analytics structured fixed-income data, credit, cash flow and pricing models to accomplish their pricing and risk analytics strategy, whereby ensuring cost and operational efficiencies.
- » Moody's Analytics models provide users with a valuable tool for generating prepayment, default and loss forecasts for loans, pools and securities across a wide range of asset classes that are critical inputs to pricing, risk management, accounting and regulatory reporting.

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 DETAILS

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