MOODY'S ANALYTICS | CMM™ (Commercial Mortgage Metrics)

The Commercial Mortgage Metrics (CMM) solution is the leading analytical tool for combining property performance forecasts with commercial mortgage fundamentals to assess default and recovery for commercial real estate (CRE) mortgages. It enables investment professionals to perform robust analyses for equity and debt decisions in CRE.

Leverage a leading default and recovery model tailored for CRE

» **Generate property-specific income and value forecasts** for any number of economic scenarios, powered by industry-leading CRE data sources.

» **Measure commercial mortgage credit risk** using probability of default and loss given default models, built on a leading proprietary database with more than 40 years of loan history.

» **Analyze different market factors** such as vacancy, rents, and cap rates and their impact on return-on-equity (ROE), debt-service-coverage (DSC), and loan-to-value (LTV) ratios.

» **Perform stress testing** to determine loss provisions, yield degradation, and risk-adjusted yield, and understand future trends by calculating forward-looking distributions.

Incorporate analytics and market factors into CRE risk management

» **Maintain consistency** within the institution by using credit risk measures for screening CRE loans efficiently, pricing risk, and detecting credit deterioration early.

» **Stress test CRE portfolios** under different macroeconomic scenarios and comply with new accounting standards by estimating one-year and lifetime expected losses.

» **Gain insight** into how market fundamentals and scenarios can impact CRE loan and portfolio performance.

» **Save valuable time** by integrating analytics into credit risk management practices with secure web access or a Microsoft Excel add-in, or with an installation behind your firewall.

Advisory Services and Custom Models

Moody's Analytics provides leading off-the-shelf and customized models to calculate the impact of macroeconomic, event-driven, and institution-specific scenarios to estimate credit losses and forecast P&L. Our Advisory Services team provides independent evaluations and insight that reflect a true understanding of your business and create modules tailored to your institution to enable improved decision-making.

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

www.moodysanalytics.com/contact-us

CONTACT DETAILS

Visit us at **moodysanalytics.com** or contact us at a location below.

AMERICAS
+1.212.553.1653
clientservices@moodys.com

EMEA
+44.20.7772.5454
clientservices.emea@moodys.com

ASIA (EXCLUDING JAPAN)
+852.3551.3077
clientservices.asia@moodys.com

JAPAN
+81.3.5408.4100
clientservices.japan@moodys.com