Structured Finance Default Risk Service

Moody's Analytics Structured Finance Default Risk Service (SF DRS) database contains an unparalleled set of research and data from our sister company, Moody's Investors Service, including histories since 1983 and impairment data since 1993 for more than 82,000 securities from more than 12,000 deals. The service provides the raw data to calculate rating migration rates and impairment across multiple horizons.

Key Features

- Complement your analyses with cutting-edge research from Moody's Investors Service analysts.
- Download data directly from Moodys.com in whichever format is most convenient for you.
- Utilize the technical specifications to understand the breadth, definitions, and structure of the data.
- Access data updated on a monthly basis across industry and issuer levels, as well as information regarding an entity's credit rating outlook and watch status from Moody's Investors Service.

Use the database to understand key trends

- Credit quality trends across different sectors and regions
- Migration rates of securities over time
- Material impairments distributed across origination year and original rating

CONTACT US

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

www.moodysanalytics.com/contact-us

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