

Structured Finance Portal

Moody's Structured Finance Portal sets the standard for data transparency, analysis, and reporting across structured finance. This premier web-based tool offers data and analytics across all structured finance asset classes with advanced reporting and time-saving data normalization and aggregation. It provides structured finance professionals with cash flows, regulatory metrics, comparative analytics, and data aggregation in one integrated platform.

Cash Flow Module	Monitoring Module	Regulatory Module
Cash flow engine	Manager style & performance	Regulatory metrics
Loan-level data	Portfolio-level reporting	OTTI, SSFA, ERBA, SEC-SA
Deal libraries	Benchmarking	IFRS9, CECL, SPPI
Pricing	Complete asset coverage	Advisory
Credit models		Model validation
Macroeconomic scenarios		

DELIVERY MECHANISMS



Structured Finance Portal (web)



Data Feeds



Application Programming Interfaces (APIs)



Excel Add-In

COMPLETE ASSET COVERAGE ON AN INTERNATIONAL SCALE

Our extensive performance database allows for deal-to-deal comparisons to assist in buy/sell decisions and trend analysis, as well as the ability to aggregate all data to allow for surveillance on the entire market. Users have access to over 12,000 deals, with coverage spanning all structured finance asset classes globally.

- Auto ABS
- CDOs/CLOs
- Credit Card ABS
- Esoteric ABS
- CMBS
- RMBS
- Student Loan ABS

MARKET COLOR, BENCHMARKING, AND VALUATIONS

Benchmark your tranche with a scatter plot against its cohorts across any given performance metric or see where a deal falls in the distribution. Project cashflows dynamically based on your own assumptions or Moody's credit models. Get a complete picture of a tranche's estimated value with a suite of analytics and comparative metrics.

LOAN-LEVEL DATA INCLUDING DEFAULT PROBABILITIES AND FINANCIAL RATIOS

Dive deeper into your credit analysis using our full suite of data on the underlying loans. See which deals and managers are most exposed to a loan and who has been trading it recently

PORTFOLIO-LEVEL REPORTING AND ANALYTICS

- Understand your overall exposures with portfolio-level charts, graphs, and reporting.
- Determine your most significant industry categories, most risky underlying loans, etc.
- Project the estimated value of your portfolio all at once with dynamic, batch cash flow analysis

ACCESS UP-TO-DATE, ESTIMATED REGULATORY-BASED METRICS

- SSFA, ERBA and SEC-SA capital charge calculations (Point-in-Time and Forecasted)
- Stress testing calculations for CCAR/DFAST banks (Point-in-Time and Forecasted)
- Other Than Temporary Impairment (OTTI) calculations (Point-in-Time and Forecasted)

- Solely for Payment of Principal and Interest (SPPI) Test and IFRS9 Impairment and Staging
- Forecasted cashflows and metrics under selected scenarios (see examples below)

EXCEL ADD-IN

The Excel Add-In allows you to call the most popular features of our cash flow analytics engines straight from the cells of an Excel workbook. The Add-In uses Excel's in-cell formulas without any VBA code or advanced programming required. Use the report wizard to populate your spreadsheet in a few simple steps with structured finance content and analytics.

MOODY'S

CONTACT US

To learn more about our award-winning structured finance solutions, visit

<https://www.moodys.com/web/en/us/capabilities/structured-finance.html>

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