

Complex Securities Made Easy.

Each day, you face the challenges of monitoring transactions, where no two deals are alike, in a constantly evolving, cutting-edge market. Managing a Structured Finance portfolio is a complex job with many moving pieces. S&P Global Market Intelligence can help you monitor and evaluate structured finance securities, with timely insights, unrivalled data and analytics. Helping you manage your structured finance portfolio decisions with confidence.

Stay in the know about Structured Finance Securities

From the latest global structured finance research, industry news, and sector trends, to servicer evaluations, RatingsDirect® on the S&P Capital IQ platform, the official source for credit ratings and research from S&P Global Ratings, gives you insights you need to zero-in on what's important in the structured finance marketplace.

Market Overview

Track developments with:

- Recent Structured Finance news
- Commentaries & analysis
- Ratings actions
- Delinquency updates
- New evaluations of servicers

Industry Assessments

Get sector insights:

- Asset-backed commercial paper
- Asset-backed securities (ABS)
- Commercial mortgage-backed securities (CMBS)
- Residential mortgage-backed securities (RMBS)
- Structured Credit

Transaction Deep Dives

Assess transactions:

- Tranches, credit enhancement, collateral, delinquency and prepayment
- Remittance history, with tables and graphs
- Diagram of the deal structure, revealing participants and more

Servicer Evaluations

Determine quality:

- Sorting by servicer type
- S&P Capital IQ platform quality rankings
- Entity profile, S&P Global Ratings credit ratings and research
- Diagram of the corporate structure

Calculate rating transition matrices and default rates

Enhance the rigor of your credit risk analysis by calculating historical and future rating transition and default rate scenarios with CreditPro®.

- Consistently defined, measured and maintained, our comprehensive structured finance data sets cover 75,000 securitized transactions issued across the globe, including 138,000 RMBS bonds, +29,000 Collateralized Debt Obligation (CDO) & Structured Credit, +25,000 ABS and 17,000 CMBS tranches.
- Calculation and report logic is already written for customizable reports eliminating the need to write queries or understand data table structures.

Dig deep into RMBS and CDO deals

Monitor and analyze RMBS and CDO deals with a set of dynamic analytic capabilities from S&P Global Ratings:

- Analyze new, seasoned or delinquent U.S. residential mortgage loans with Loan Evaluation and Estimate of Loss System (LEVELS®). Using S&P Global Ratings' criteria LEVELS, provides an estimate of loan- and pool-level performance and loss coverage requirements under a variety of economic scenarios.
- Evaluate an entire CDO Structured Credit transaction, not just the asset pool, with CDO Evaluator®. This desktop solution provides insight into the risk characteristics of cash flow, synthetic and other CDO transactions by using a Monte Carlo simulation of defaults with correlation to estimate default rates for different portfolios.
- Analyze CDO asset portfolios, tranche by tranche, asset by asset, with our CDO Evaluator Engine®. Accessed via an API, which integrates with your proprietary systems, it enables you to generate default scenarios, identify over-collateralization of rated tranches of cash or synthetic CDOs, and estimate maximum default levels for each tranche before its rating is affected, and much more.

About S&P Global Market Intelligence

S&P Global Market Intelligence is your gateway to intelligence on the Structured Finance Market, integrating financial and industry data, research, and news into tools that help you stay informed, meet regulatory requirements, enhance efficiency, and improve transparency.

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