

THE GLOBAL PRODUCT CERTIFICATION PROGRAM

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F307 – Structured Finance Analytics

OBJECTIVE

This session is designed to provide you with an understanding of how Bloomberg can better help you perform prepayment analysis on MBS and Structured Products.

HSST

Track key housing economic statistics to gain a better perspective of what may happen within the Mortgage backed securities market. View trends in application volume and delinquencies.

BMMI

Allows you to determine trends in collateral performance for the Mortgage and Asset backed universe. Tracks relevant prepayment statistics, provides monthly commentary, and provides collateral prepayment projections.

CPH

View trends in historical prepayments by breaking out collateral by agency, coupon, age or production year.

CLC

View important collateral information on either MBS or CMO securities so that you can determine prepayment risk based on credit scores, property purpose, loan purpose or other characteristics.

SPA

Displays the related bonds in a structured product to the security you are analyzing so that you can determine cash flows and priorities within the deal's structure.

VALL

Displays a table of dealer prepayment assumptions for a mortgage-backed security's collateral over an interest rate range so that you have a variety of scenarios to measure risk.

PVG

Displays a chart of the output of the prepayment vector models available on Bloomberg so that you can see the alternative models to using straight-line historical or dealer assumptions.

DV

Create and incorporate a prepayment or loss vector based on your views of prepayment and loss scenarios so that you can accurately value structured product securities.

YT

Accurately value a mortgage or structured product security over multiple assumptions regarding price, prepayment, yields, or spread.

WALG

Allows you to graph the weighted average life and principal payments of a MBS or ABS security under a variety of prepayment scenarios to gauge extension and curtailment risk.

OAS1

Determine the cost/value of the prepayment and structuring optionality in a MBS, CMO or ABS security.

BLP

Bloomberg Launchpad is a customizable, dynamic user interface, which takes existing Bloomberg Professional service functions and allows them to exist on your computer desktop. Bloomberg Launchpad builds an interactive workstation driven by the Bloomberg Professional service's data, news and analytics in a format which allows you to access the information you need, when you need it.



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