Yield Book Advanced Mortgage Analytics (AMA)

Big mortgage data, simplified.

Streamline your complex mortgage data process using AMA's web-based interface that effortlessly grants you access to trusted analytics, enabling you to protect market share, take advantage of opportunities and better understand risk.
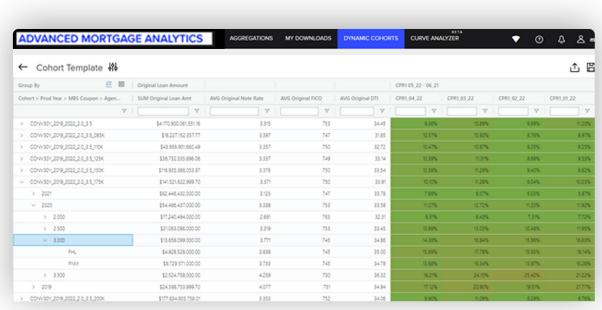
AMA is a high-performance, ultra-dynamic, cloud-based data analytics platform that provides mortgage capital market professionals full flexibility and transparency to manipulate and extract data, with speed for any type of user.

AMA key highlights.

Leverage dynamic cohorting	Create custom cohorts on 150+ loan and pool level attributes to compare trends across collateral types and servicers, and for ad-hoc reporting
Investigate spec pool performance	Drill down by spec pool story, servicer and dozens of loan level attributes to analyse spec pool performance for cash window or single issuer pools
Define custom bands and peer groups	Define custom bands on loan level attributes including loan amount, loan-to-value ratio, loan age and peer groups by servicer, issuer and geo
Deploy disruptive technology	Achieve high-performance information capture, cleansing, enrichment, and storage of loan-level mortgage data in a central location
Access dynamic computing engine	Easily access 130+ potential "group by" dimensions in addition to user defined bands and peers, 600+ measures, including on-the-fly loan-level prepayment speed calculations

LSEG DATA & ANALYTICS

Source: Yield Book. For illustrative purposes only.

AMA solutions

– Slice and dice single family agency loan level data

– Build and save reports that automatically update, and seamlessly export data into tabular format for easy distribution across your enterprise

– Isolate hidden prepayment stories and analyse lender pooling strategies to maximise best execution and capturing easy wins

– Historical measures, including UPB, SMM, Delinquencies, Moneyness

– 1mo, 3mo, 6mo, 12mo, 24mo and lifetime CPR timeseries

– Track and monitor pre and post servicing transfer prepayment performance by issuer and servicer

– Unified data model across agencies

– S-Curve and Aging Curve charting analytics

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Contact us

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