



the PIPELINE

ADCo Update

Take a Look at the Credit Snapshot

By Rob Landauer

In July, AD&Co announced the launch of a new valuation service, the Credit Loss Snapshot, to provide a cost effective solution to firms that need to estimate the present value of expected cash flows and credit loss on their MBS holdings. The Credit Loss Snapshot harnesses the power of the LoanDynamics™ Model, AD&Co's market leading credit model, to forecast losses under a base case home price scenario. This CUSIP based service provides a series of analytical and descriptive deliverables at both the collateral and bond level to provide the credit loss metrics required by FAS 124 and 157. Results can usually be provided in a matter of days or less depending on the number of CUSIPs to be analyzed. To learn more about this service and the deliverables, please click [here](#)

Since the announcement, AD&Co has seen tremendous interest in the service from banks, insurance companies and GSEs who need to estimate losses on a quarterly basis but do not have the time, analytical firepower or in-house expertise to generate these results. Other firms have utilized this service as an independent third party validation of results generated with internal proprietary models to show auditors and regulators that sufficient due diligence has been performed. No matter your need or motivation, we are happy to provide some sample analyses at no charge so that you can see actual results for bonds in your portfolio.

To request a trial run or to learn more about the service and related fees, please contact Rob Landauer at 212-274-9075 or by email at rob@ad-co.com.

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