MOODY'S
ANALYTICS

Default Risk Service Structured Finance Database

Technical Specifications

PRODUCT OVERVIEW:

Moody's Default Risk Service Structured Finance (DRS-SF) is a natural expansion of the research Moody's conducts on Structured Rating Transitions and Defaults. DRS SF helps you assess the credit risk of structured finance deals within a quantitative framework, and is designed for sophisticated clients who would like to exploit Moody's unique store of deal rating and default histories to research, measure, manage, and price structured finance credit risk.

Moody's compiles the data underlying DRS SF to support the proprietary default studies and related research that establish the long-run predictive value of Moody's ratings. Clients have long asked Moody's to make available the detailed information underlying our research.

FILE SPECIFICATIONS:

Listed below are the files included in the DRS SF product.

File Name	Table Name	Primary Key	Foreign Key	Purpose of Table
SFdflt_tranche	Tranche Default History	Tranche_Id+ Default Date to make it Unique	—	Default histories in the database, defaults can have more than one "default event" listing in this table
SFtranche_ratg	Tranche Rating Table	Tranche_Id + Rating Date to make it Unique	—	Ratings history for tranches of debt
SFtranche_watch	Tranche Watchlist	Tranche_Id + Watch Date to make it Unique	—	Moody's Structured Finance Watchlist i.e. tranches that Moody's analysts have identified as having a higher likelihood of changing
SFdeal_mast	Deal Master	Deal_Id	—	Descriptive details of each deal in the data set
SFtranche_mast	Tranche Master	Tranche_Id	Deal_Id	Descriptive details of each tranche in the data set including to which deal it belongs to
SFLookUp	Lookup	—	—	Expansions of certain abbreviations used in other tables

The tables are produced on a monthly basis and will be available on www.moodys.com under 'Products & Solutions' > Default Risk Service-Structured, or via FTP. You will need to be entitled to access the data and download the Microsoft Access DB or text files. If you do not have a Moodys.com username and password, please contact us at DefaultResearch@Moodys.com.

TABLE SPECIFICATIONS:

TABLE: SFDFLT_TRANCHE

Default histories in the database, tranches can have more than one 'default event' listing in this table

Field	Field Name	Data Type	Field Definition
Tranche_id	Tranche Id	Long Integer	Unique identifier for each tranche in the data,matches 1:1 with Debt_num
Debt_num	Debt Number	Long Integer	Unique identifier for each debt in the data,matches 1:1 with Tranche_id
Def_date	Default Date	Date	Date at which the tranche defaulted
Impairment_year	Impairment Year	Long Integer	Year of the def_date
Impairment_month	Impairment Month	Long Integer	Month of the def_date
Cure_date	Cure Date	Date	Date at which the default event was cured

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Field	Field Name	Data Type	Field Definition
Recentdef_date	Recent Default Date	Date	Payment loss date. (Some Ca- C ratings are considered impaired, but haven't necessarily stopped making payments)
Recentdef_year	Recent Default Year	Long Integer	Year of the recentdef_date field
Recentdef_month	Recent Default Month	Long Integer	Month of the recentdef_date field
CumInterestShortfall	Cumulative Interest Shortfall	Long Integer	Cumulative interest loss amount
CumPrinLoss	Cumulative Principal Loss	Long Integer	Cumulative principal loss amount
CumLoss	Cumulative Loss	Long Integer	Cumulative total loss amount equal to sum of CumInterestShortfall and CumPrinLoss
Impairment_type	Impairment Type	Text	Type of impairment
Impairment_type_detail	Impairment Type Detail	Text	Description of impairment type
Default_balance	Default Balance	Long Integer	Balance at the time of Default
FinalLGD	Final LGD	Long Integer	Loss Given Default balance
FinalLGO	Final LGO	Long Integer	Loss Given Original balance
LGDType	LGD Type	Text	Type of Loss Given default
Resolution_year	Resolution Year	Long Integer	If tranche default was resolved , resolution year
Resolution_month	Resolution Month	Long Integer	If tranche default was resolved, resolution month

TABLE : SFTRANCHE_RATG

Ratings history for tranches of debt.

Field	Field Name	Data Type	Field Definition
Tranche_id	Tranche Id	Long Integer	Unique identifier for each tranche in the data, aligns 1:1 with Debt_num
Debt_num	Debt Number	Long Integer	Unique identifier for each debt in the data, aligns 1:1 with Tranche_id
Ratg_dt	Rating Date	Date	Date of Moody's rating action
Ratg_direction_cd	Rating Direction Code	Text	Code indicating the type of rating action/movement from the previous row to this row E.g. "RIN" stands for Reinstatment or "UPG" stands for Upgrade
Ratg_txt	Rating Text	Text	Rating assigned as of Ratg_dt and ending on Ratg_expire_dt
Ratg_expire_dt	Rating Expire Date	Date	Date until which the rating in Ratg_txt is valid
Ratg_type_cd	Rating Type Code	Text	Code explaining the type of rating (e,g. LT is for long term)
*Ratg_rank	Rating Rank	Text/Number	Numerical representation for the rating assigned. Please see last page

TABLE : SFTRANCHE_WATCH

Moody's Structured Finance Watchlist, which lists deals that Moody's analysts have identified as having a higher likelihood of transitioning ratings.

Field	Field Name	Data Type	Field Definition
Tranche_id	Tranche Id	Long Integer	Unique identifier for each tranche in the data, aligns 1:1 with Debt_num
Debt_num	Debt Number	Long Integer	Unique identifier for each debt in the data
Watch_dt	Watch Date	Date	Date of Moody's watchlist action
Watchlist_cd	Watchlist Code	Text	Code showing the type of watchlist status (e.g UPG for upgrade). Can be translated using the Lookup table
Watch_expire_date	Watch Expire Date	Date	Expiry date of tranche watchlist
Watch_expire_cd	Watch Expire Code	Text	Expiry code of tranche watchlist
Ratg_type_cd	Rating Type Code	Text	Rating type text or code of the tranche, "lt" indicating Long Term Rating or "st" indicating Short Term rating

Default Risk Service Structured Finance Database

TABLE : SFDEAL_MAST

Stores descriptive details of each deal in the data set

Field	Field Name	Data Type	Field Definition
Deal_id	Deal Id	Long Integer	Unique identifier for each deal
Deal_name	Deal Name	Text	Description of deal name
Deal_closing_date	Deal Closing Date	Date	Closing date of deal
Asset_typ_cd	Asset Type Code	Text	Asset type code
Deal_sector_description	Deal Sector Description	Text	Description of sectors
Mdy_domain_num	Moody's Domain Number	Long Integer/ Number	Unique Moody's domain number
Domain_name	Moody's Domain Name	Text	Country in which the assets are located for this deal, per the offering documents. This field is mapped to the mdy_domain_num
New_region	New Region	Text	Broader region of where the assets are located for this deal, per the offering documents
Deal_sector	Deal Sector	Text	Sector such as RMBS, ABS, CMBS, CDO, etc.
Cdo_type	Cdo Type	Text	CDO type, populated only for CDO deals

TABLE : SFTRANCHE_MAST

Stores details of each tranche.

Field	Field Name	Data Type	Field Definition
Tranche_id	Tranche Id	Long Integer	Unique identifier for each tranche in the data, matches 1:1 with Debt_num
Debt_num	Debt Number	Long Integer	Unique identifier for each debt in the data, matches 1:1 with Tranche_id
Tranche_name	Tranche Name	Text	Short description of tranche name
Deal_Id	Deal Id	Long Integer	Unique identifier for each deal
Closing_Date	Closing Date	Date	Closing Date of the tranche
Tranche_orig_balance	Tranche Original Balance	Long Integer	Original balance of tranche
Cusip	CUSIP	Text	CUSIP
Maturity	Maturity	Date	Tranche's maturity date
Current_balance	Current Balance	Long Integer	Tranche's current balance
Face_amount	Face Amount	Long Integer	Face amount at issuance
Face_us_amount	Face US Amount	Long Integer	Face amount at issuance in US dollars
Currency_id	Currency Id	Long Integer	Currency Id
Currency	Currency	Long Integer	Currency
Wrapped_flag	Wrapped Flag	Text	Flag, where 1 indicates that this tranche is insured by a third party, 0 indicates it is not
Interest_only_flag	Interest only Flag	Text	Tranche level flag, where 1 indicates this tranche is an interest only tranche
Sf_indication_flag	SF Indication Flag	Text	Flag indicating if the tranche is structured or not '(sf)'

TABLE : SFLOOKUP

Stores expansions of certain abbreviations used in other tables.

Field	Field Name	Data Type	Field Definition
Field_name	Field Name	Text	The name of the field that uses the coded abbreviation
Field_cd	Field Code	Text	The abbreviated value used in the field being referenced
Field_txt	Field Text	Text	The expanded meaning of the abbreviation

* TABLE : SFTRANCHE_RATG

Column : Ratg_rank – This column contains numerical representations of the ratings codes; they are not values, e.g. 100 indicates a Withdrawn rating.

Ratg_rank	Ratg_txt
1	Aaa
2	Aa1
3	Aa2
4	Aa3
5	A1
6	A2
7	A3
8	Baa1
9	Baa2
10	Baa3
11	Ba1
12	Ba2
13	Ba3
14	B1
15	B2
16	B3
17	Caa1
18	Caa2
19	Caa3
20	Ca
21	C
100	WR

About Moody's Analytics

Moody's Analytics, a unit of Moody's Corporation, helps capital markets and credit risk management professionals worldwide respond to an evolving marketplace with confidence. The company offers unique tools and best practices for measuring and managing risk through expertise and experience in credit analysis, economic research and financial risk management. By offering leading-edge software and advisory services, as well as the proprietary credit research produced by Moody's Investors Service, Moody's Analytics integrates and customizes its offerings to address specific business challenges.

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