

CMA ABSparsing™

Organise your OTC pricing and auction information for ABS, MBS, CLOs & CDOs.

Who should use CMA ABSparsing™?

The service can be used by asset managers, hedge funds and brokers involved in the ABS market.

Front office professionals

- research and analyse trading opportunities
- capture daily auction details.

Risk managers

- in-house pricing source for hard-to-value securities.

Research analysts

- analyse auction and pricing history.

A clear and structured view of all your ABS prices, delivered same day.

CMA ABSparsing™ offers an email parsing service for ABS runs you receive from your trading partners. CMA parses and organises ABS data into a structured format that you can download in spreadsheet format for analysis, or integrate into your internal systems.

Comprehensive ABS pricing and auction information

The ABS parsing service captures all relevant details that are specific to ABS trading and pricing, including:

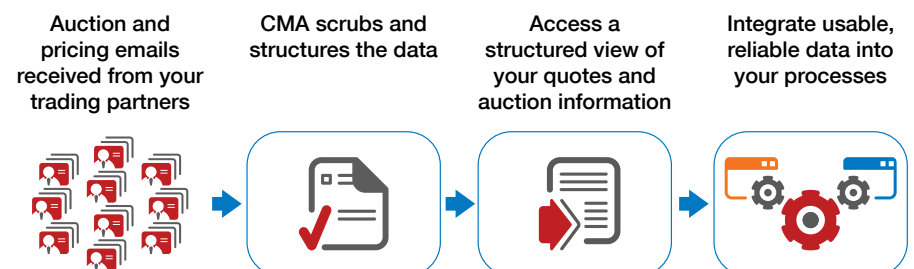
- pre-auction details such as price talk, info and face values
- post-auction information like cover, colour, traded or did-not-trade
- inventory runs including bid, ask and size information.

Easy to use and integrate

The web-based service allows users to store all relevant ABS data in a unified and structured format that can be downloaded as a spreadsheet or integrated into a database or other in-house applications.

Build your own time-series

CMA ABSparsing™ enables you to build up a historical time-series of ABS pricing and auction information. This detailed information facilitates comprehensive analysis of the pricing and auction patterns within the market.



Gain a more accurate view of the credit market

The service can be used for price discovery and market analysis within the ABS market.

- **Analyse** ABS auction information by comparing pre-auction price talk with post-auction information such as cover and colour.
- **Collect** daily quote data and build a historical time series for ABS securities.
- **Mark-to-market** ABS contracts using market-observed quotes to provide accurate valuations.

The following data is available:

Reference data	Pricing information	Supplementary information
CUSIP	Bid size	Auction date
ISIN	Ask size	Auction date time (ET)
Bond	Bid	Email date sent
Entity ticker	Ask	Email date received
Deal name	Cash/discount margin	Email address
Tranche	Pre-auction/post-auction/inventory	Email source
Original face	BWIC, OWIC	Email subject
Current face	LM TEENS, MH80s Cover/DNT/traded	

Sample data:

CUSIP	Bond	Original Face	Current Face	Bid Size	Offer Size	Bid	Offer	Price Type	List Type	WicType	Info	Post Auction Type	Auction Date Time	Email date sent
45660NQ40	INDX 2004-AR4-3A			9555000		83.75		Cash	PreAuction	Bwic	LM80S		13/09/2011 17:00	13/09/2011 13:59
466247TQ6	JPMMT 2005-A6-2A1			25636000		83.75		Cash	PreAuction	Bwic	LM80S		13/09/2011 17:00	13/09/2011 13:59
92922F4F2	WAMU 2005-AR14-2A1			25858000		86.25		Cash	PreAuction	Bwic	MH80S		13/09/2011 17:00	13/09/2011 13:59
12545CAE0	CWHL 2007-10-A5	4000000	4000000		22000000		79.5	Cash	Inventory					13/09/2011 14:48
17312VAE8	CMLTI 2007-6-1A3A	31500000	16500000			1000000		53.5	Cash	Inventory				13/09/2011 14:48
161630CF3	CHASE 2007-A1-13A1	35000000	8000000			1000000		89.5	Cash	Inventory				13/09/2011 14:48
94984TAC3	WFALT 2007-PA1-A3	10000000	8900000				70	Cash	PreAuction	Bwic	70A		13/09/2011 18:00	13/09/2011 13:59
12543TAM7	CWHL 2006-13-1A12	11500000	1500000				90	Cash	PreAuction	Bwic	90A		13/09/2011 18:00	13/09/2011 13:59
12544RBQ0	CWHL 2007-4-1A39	8500000	8500000				80	Cash	PreAuction	Bwic	80A		13/09/2011 18:00	13/09/2011 13:59
00936HAE1	AIRHY 2007-PC1A-C			6000000			47.5	Cash	PostAuction	Bwic	H40S	Cover	15/09/2011 17:00	15/09/2011 14:20
70509PAE3	PEBL 2006-1A-C			8000000			47.5	Cash	PostAuction	Bwic	H40S	Cover	15/09/2011 17:00	15/09/2011 14:20
01449WAC0	ALESC 10A-B			15000000			27.5	Cash	PostAuction	Bwic	H20S	Cover	15/09/2011 17:00	15/09/2011 14:20

How to access CMA ABSparsing™

CMA ABSparsing™ is available via web access or API. Data is provided in an industry standard CSV format.

We would be pleased to demonstrate how CMA ABSparsing™ can benefit your organisation. Please contact CMA to learn more and arrange a trial.

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