CMA Datavision™
ABS

Independent, market-observed OTC pricing data for ABS, CMBS & RMBS securities.

Who should use CMA Datavision™ ABS?

Front office professionals:

- capture traded levels, cover and price talk
- research and analyse trading opportunities.

Risk managers:

- in-house pricing source for hard-to-value securities
- price convention and translation.

Product control and price verification:

- add an additional reliable source to liquid and illiquid ABS securities
- pricing and spread information.

Credible, market-observed OTC pricing data

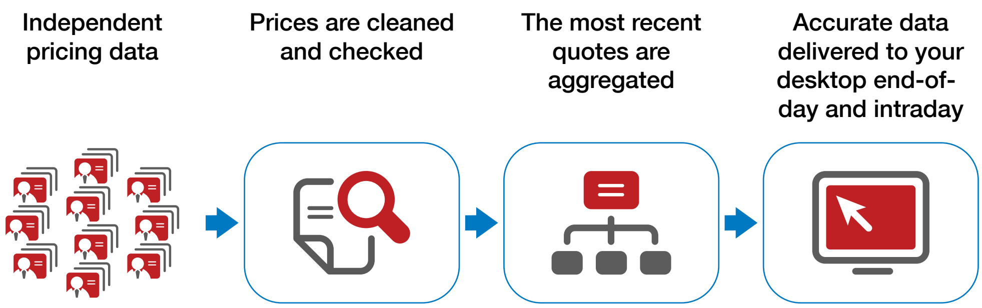
We source information on traded and indicative prices directly from the largest and most active banks, making our data credible and reliable, enabling you to improve the accuracy of your data analysis and modeling.

Integrate the data directly into your price verification and risk reports, with confidence

CMA Datavision™ ABS provides you with timely and accurate market observed pricing for over-the-counter (OTC) ABS, CMBS and RMBS securities, allowing you to compare and challenge internal pricing data with confidence.

Key features

- Up to 3,000 OTC securities priced daily.
- Pricing information organised by convention types used in the ABS market.
- Coverage of liquid and illiquid securities.
- Pricing data is available same-day.
- Prices sourced from auction and offering lists.



Related products

- CMA Datavision™ CDS: intraday and end-of-day data for single names, indices, index tranches and quantos.
- CMA Datavision™ Bonds: same-day pricing for corporates, convertible bonds and emerging market government bonds.
- CMA ABSparsing™: organise all your structured credit pricing and auction information for ABS, CMBS, RMBS, CLOs and CDOs.

Gain a more accurate view of the structured credit market

- **Validate** pricing supplied by your front office against independent data, ensuring that your mark-to-market process is as accurate as possible.
- **Challenge** pricing information provided by the front office with confidence, using independent and transparent data.
- **Stress** test your portfolio using a clean time series of historical data.

Access the data you need, when you need it

CMA Datavision™ ABS files are available same-day after New York close directly from CMA. Historical data is also available.

The following data is available via CMA Datavision™ ABS:

Identifiers	Pricing information	Supplementary information
CUSIP	Price	Offer date
Original face	Spread	Settle date
	Spread reference curve	Time stamp
	Quote type (cover, trade, price talk)	

- Receive Excel™-compatible CSV file via email or download via FTP.
- CMA Datavision™ ABS can be integrated into a wide range of data vendors, portfolio and risk management platforms, hedge fund administrators and in-house systems.

Sample data:

CUSIP	Original Face	Price	Spread	Spread Curve	Quote Type	Offer Date	Settle Date	Time Stamp
3138AUR82	7.2	103-02	93	Z	cover		26/09/2011	22/09/2011 09:30
3138AUQG5	1.2	104-17	120	Z	cover		26/09/2011	22/09/2011 09:30
FH 10/1 3.29	25	103-25	113	Z	trade		24/10/2011	22/09/2011 12:00
3138AKWL9	60.0188	104-06	143	Z	trade		24/10/2011	22/09/2011 16:00
46636VAB2	10		172	N	trade		27/09/2011	22/09/2011 10:15
929766GS6	31.34		134	N	cover		27/09/2011	22/09/2011 11:00
929766KJ1	26		138	N	cover		27/09/2011	22/09/2011 11:00
02005HAB9	1.75	100-23	10	E	Offer	2011-06-27	30/06/2011	
04541GQC9	0.825	LM70s			PxTalk		15/07/2011	12/07/2011 14:00
12479MAD0	2.272	low 100s			dnt		18/07/2011	13/07/2011 14:30
86359BXL0	2	95.5			reo		15/07/2011	12/07/2011 10:00

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

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