

A comprehensive platform to evaluate mortgage credit risk exposures, trends in the market, and portfolio aggregation

Discover a better and faster way to see risk and potential profitability in the CRT market.

Keep up with the demand for evaluating and monitoring CRT exposures.

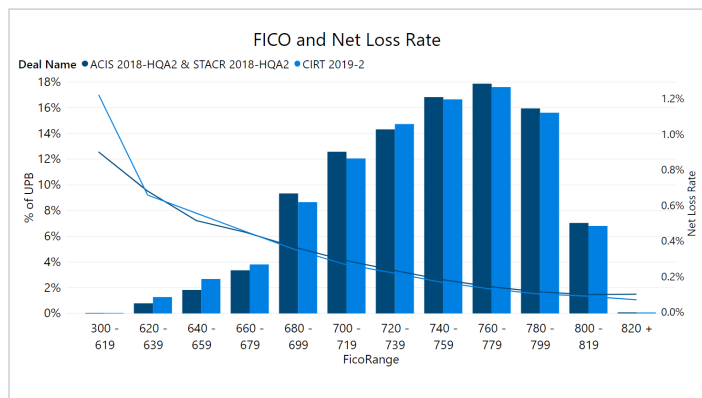
Access monthly updates of the mortgage market and insurance trends through our browser-based interface.

Efficiently manage your data and modeling expense using our efficient cloud-based data architecture.

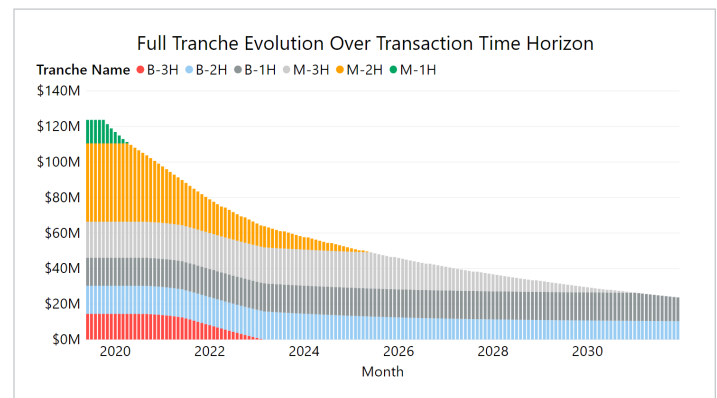
One holistic platform

For one transaction or for a portfolio of exposures, M-PIRe allows users to perform all the necessary functions required to sufficiently evaluate an opportunity including: detailed collateral reviews, modeling the deal structure, perform deterministic and stochastic scenarios, and monitor risk trends developing within the mortgage market.

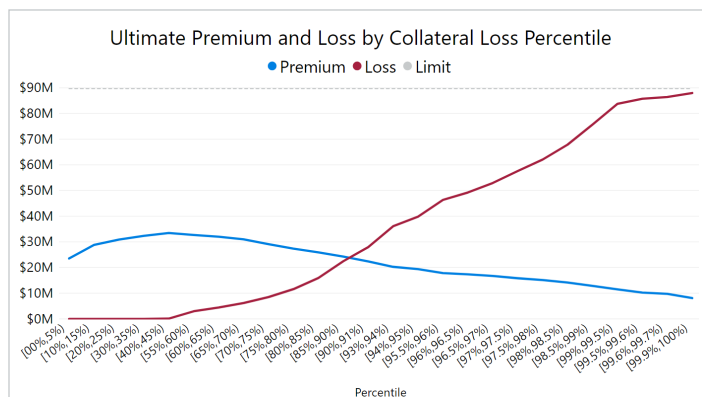
REVIEW COLLATERAL



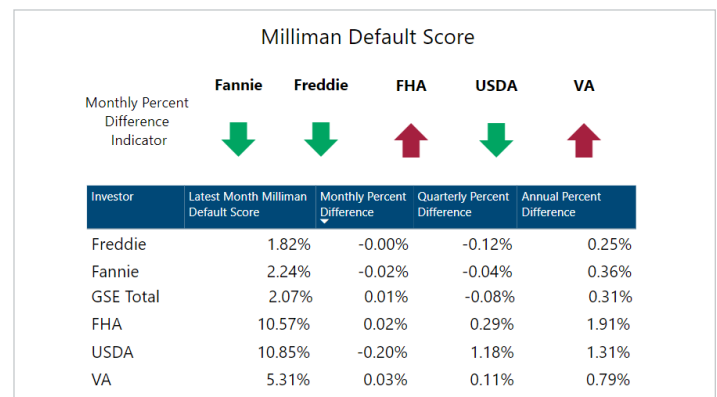
DEAL STRUCTURE



STOCHASTICS



RISK MONITORING



Advantages

REAL-TIME ASSESSMENT

Provides an aggregated assessment of risk and quantifies the incremental risk of an investment opportunity in real time.

BUILT FOR REINSURERS

Includes all of the cash flows for both bond and insurance execution for credit risk transfer deals. It also models cash flows for private international and domestic PMI transactions.

COMPLETE END-TO-END SOLUTION FROM DATA TO CASH FLOWS

Brings together all required data, models and cash flows in one place, delivering a turnkey solution. You don't have to subscribe or pay for licenses to multiple providers.

DATA VISUALIZATION

Accurately and easily displays analyzed data in ways that promote an understanding of risk and sound decision-making.

SUPPORTED BY MORTGAGE EXPERTS

Our mortgage experts have worked in the mortgage credit risk industry through multiple cycles, including the oil patch crisis in the late 1970s/early 1980s, savings and loan crisis, and Great Recession.

Simply log in and evaluate CRT and PMI exposures.

Monthly updates offer frequent monitoring of portfolio exposure and performance.

Benefits

MOVE WITH CHANGES IN MARKET

Data, economics and model estimates are automatically updated monthly so you can easily assess exposures and opportunities.

AVOID THE PITFALLS

Robust model governance processes eliminate human and processing errors.

BRING CLARITY TO STAKEHOLDERS

Advanced data helps you clearly articulate investment rationale and associated risk to your risk committee, rating agencies, large investors, and board.

MANAGE COMPLEX RISKS WITH ADVANCED ANALYTICS

Includes full stochastic distributions of potential outcomes. Advanced computing methods produce fully correlated stochastic portfolio simulations in minutes.

MAXIMIZE LIMITED RESOURCES

Builds on proprietary analytics and industry expertise, making it less costly than developing and maintaining an in-house solution.



Milliman is among the world's largest providers of actuarial and related products and services. The firm has consulting practices in life insurance and financial services, property & casualty insurance, healthcare, and employee benefits. Founded in 1947, Milliman is an independent firm with offices in major cities around the globe.

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