Cheat Sheet

Mortgage-Backed Securities

**YT <Go>**
lets you analyze a mortgage-backed security using multiple assumptions about discount margins, prepayment rates, price or yield.

**CFT <Go>**
displays a table of projected cash flows for a selected asset-backed security, collateralized mortgage obligation, MBS or mortgage pool.

**DES2 <Go>**
displays an overview of data on the collateral underlying a selected ABS or MBS.

**BBTM <Go>**
lets you trade and monitor prices of to-be-announced MBSs.

**WALG <Go>**
graphs the weighted average life and principal payments of a selected MBS.

**RATC <Go>**
displays a list of credit rating revisions for MBSs.

**QY <Go>**
calculates price or yield for a selected MBS.

**MTCS <Go>**
shows credit support for a selected structured deal or tranche.

**CLC <Go>**
displays data on the composition of the collateral for a selected CMO or MBS pool.

**CLP <Go>**
displays current and historical collateral statistics for an ABS or MBS.

**HGMS <Go>**
lets you analyze strategies that hedge the convexity risk of a selected MBS. Convexity is a measure of the relative change of a bond's price as yields change.

**DQRP <Go>**
shows a list of structured finance deals ranked by the percentage of collateral that's delinquent by 60 days or more.

**LDES <Go>**
displays information about the loans that underlie a selected commercial-mortgage-backed security.

**REDQ <Go>**
displays commercial real estate delinquency reports by property type or location.

**BMNI <Go>**
lets you access mortgage market research, such as historical prepayment reports.

**CLCG <Go>**
lets you graph the collateral composition of a structured security by a selected type of data such as loan-to-value percentages or the credit scores of the borrowers.

**OASH <Go>**
calculates the option-adjusted spread and other measures of risk for a selected agency pool or generic mortgage security.

**MOAS <Go>**
monitors OASs, duration and convexity for MBSs.

**MBSS <Go>**
lets you search for agency pass-throughs that correspond to the criteria you select.

**MFD <Go>**
lets you set defaults for MBS-related functions.

**TLKU <Go>**
lets you look up the CMBS deals that are exposed to a selected tenant.

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Press <Help> twice to send a question to the Bloomberg Analytics help desk.