

Bloomberg

Mortgages

Press  after each command to run the function

* Denotes a single-security function

** Denotes a multiple-security function

News

N	BLOOMBERG NEWS® menu
NI	News and research by topic
NSE	News search engine
TOP	Top BLOOMBERG NEWS® stories
READ	Bloomberg's most read news
NI MOR	Mortgage news
NI CMO	Collateralized mortgage obligations
NI ABS	Global ABS news
TNI	Advanced news search
MIS	Popular stories you missed
NRR	News rankings
AV	Multimedia broadcasts

Economic News and Research

BMMI	Bloomberg MBS Market
MRKT	Contributor pages
ECOW	Economic data watch
WECO	World economic calendar menu
ECST	Find world economic statistics
ESNP	Global economic statistics summaries
ECFC	Economic forecasts/indicators
RSE	Bloomberg research categories

New Issuance

IABS	ABS issuance
ICMO	CMO issuance
IMBS	Agency MBS pool issuance
MCAL	Structured finance calendar

Customized Defaults and Shortcuts

MDF	Track CMBS issuance
FMPS	Structured finance calendar
YTGO	

Mortgage Security Analysis - Agency

*YT	Price/yield/spread/DM analysis
*YTZ SPREAD	Constant prepayment rate to reset date
*OAS1	OAS analysis
*OASR	Summary of OAS and other risk measures
*BPN	Prepayment rate notations
*WALG	Weighted average life graph
*CPH	Prepay history table
*HZ1	Calculate total return horizon
*TRA	Total return for a selected MBS
*BVAL	BVAL (Bloomberg Valuation) prices

Mortgage Security Analysis - Non-Agency

*DES	Mini-prospectus and vital statistics
*DES2	Collateral overview
*FSC	Floating rate coupon
*VAC	Tranches for specific deals
*SFNS	Information on structured finance deals
*TRIG	Trigger event details
*LLD	Loan-level detail
*CLCG	Collateral composition chart
*CLP	Current and historical collateral performance
*CLC	Collateral composition
*CLD	Collateral paydown
*CPD	Historical factors, coupons and balances
*SEV	Monthly historical VPR, CDR & SEV
VECT	Mortgage vector manager
SCEN	Create custom scenarios
*SPA	Chart cash flow waterfall
*MTCS	Credit support for structured deals
*SYT	Super yield table (loan stratification)
*SYTH	Historical delinquency data on SYT
*LTRA	Leveraged total return analysis
*CFT	Cashflow on a deal/collateral basis
*PAID	Paydown summary
*BCMVB	Bloomberg's Credit Model Projections
MAPI	Mortgage spreadsheet applications in Excel
XLTP	Excel template library

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Broad Market Mortgage Overview Non-Agency

BBMD	Mortgage delinquency monitor
DQRP	Rank deals by collateral performance
RSRP	Collateral initial reset report
CAMP	CMO/ABS market profiles
DELQ	Credit card delinquency rates
CLASS	ABS/MBS class definitions
RATC	Credit ratings changes
RATT	Credit rating trends
RCHG	Ratings history
CLPS	Delinquency data by shelf

Broad Market Monitors

FIT	Navigate the fixed income markets
MOAS	Track OAS levels for mortgage collateral
IMGR	Fixed income inventory manager
MYS	Yield spread history
APX	TBA pricing & analysis menu
WEI	Monitor world equity indices
WB	World bond monitor
WBF	World bond futures monitor
BBTM	TBA composite prices
USSW	Global rates composite monitor
CMOR	CMO/ABS/CMBS market reports
MCCN	Current coupon for MBS
MBSS	Search for agency pass-throughs
MCFR	Forward mortgage rates