

# CRT at dv01

## A quick primer on how to leverage dv01's saved pools feature for CRT datasets

At dv01, we're committed to continuing the growth of our securitization and market data libraries. That's why, given the success of our market surveillance product in online lending, we set our sights on one of the biggest data sets we could find: Fannie/Freddie CRT data. CRT represents the largest mortgage credit opportunity available today, and the data set is massive. With 60+ deals, 7.7 million loans, and \$1.8 trillion in notional, this dataset is a perfect match for our performance analytics tools, securitization pages, and cashflow engine.

### OVERVIEW

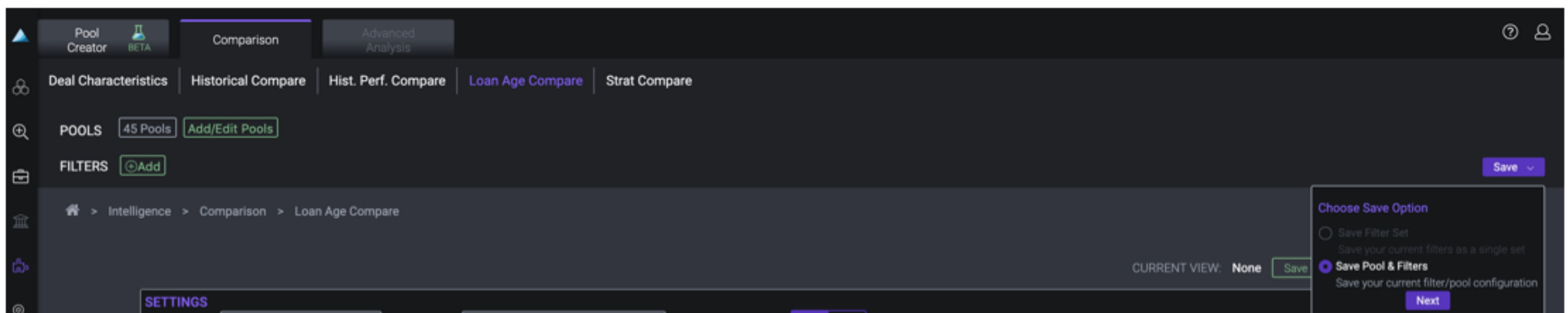
The ability to compare saved pools means that you can easily use dv01's tools to compare a subset of CRT deals (or combinations of other deals) to our entire CRT data set, and the ability to compare saved filtered deals also means that you can expedite your workflow by setting up complex filter/deal sets once and using them whenever you need them.

### AVAILABILITY

dv01 supports the comparison of saved deals and saved filtered deals within certain tools in the Intelligence product line: Historical Compare, Historical Performance Compare, Loan Age Compare (formerly "Seasoning Compare"), and Strat Compare. It is not available for Anomaly Detection, Curve Creator, Deal Compare, or Performance Attribution. Note that a maximum of five saved deals can be used in Historical Performance Compare.

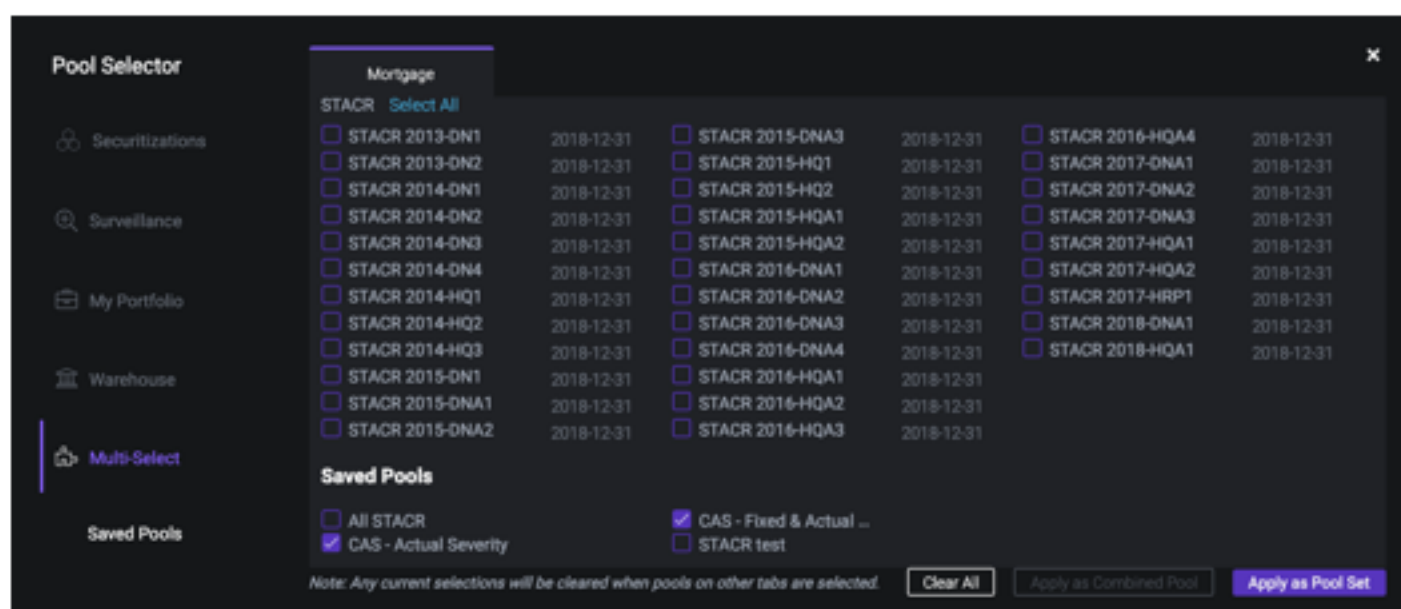
### CREATING A SAVED CRT DEAL

Saving a configured deal (with or without applied filters) is as simple as applying your desired deal(s) and choosing "Save Pool & Filters" from the Save menu.



### APPLYING A SAVED DEAL

Any custom deal combinations that you create and save can be accessed from the "Saved Pools" section of Pool Selector for use within Securitizations. When choosing saved deals for comparison in Intelligence, they will appear under Multi-Select.



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## COMPARING SAVED CRT DEALS IN INTELLIGENCE

Once you've created at least one saved deal, it will be shown in the Multi-Select portion of Pool Selector under the 'Saved Pools' heading. dv01 allows the comparison of unlimited deals within any valid Intelligence tool (with the exception of Historical Performance Compare, which allows a maximum number of five deals to be applied at a given time). The below example demonstrates the loan age comparison of an un-filtered subset of CAS deals ("CAS - Actual Severity") to all CAS deals ("CAS - All Deals").

