

# Clayton Holdings Introduces New Loan-Level Data and Analytics Service

## Non-agency RMBS Data, Analytics and Valuation Covering 98% of the Active Deal Universe -

SHELTON, Conn., May 2, 2011 -- Clayton Holdings LLC, a leader in providing customized risk analysis, loss mitigation, operational solutions and staffing services to the mortgage and fixed income industries, announced today that it has partnered with MBSData, LLC, which provides accurate and timely deal and loan-level information on public non-agency mortgage-backed securities, to provide new loan-level data risk identification analytics and enhanced reporting solutions to investors in the fixed-income mortgage sector.

The new offering will cover 98 percent of the active deal universe of private label mortgage-backed securities and will provide a technologically advanced platform for investors to manage RMBS risk efficiently and effectively.

Clients will be able to combine MBSData's loan-level dataset information with Clayton's dynamic data query and reporting tool, InCyt, to easily dive into underlying loan-level details to gauge collateral performance, identify trends among various data points and thereby identify potential performance issues and possible investment opportunities.

InCyt allows users to easily set up speedy data queries coupled with customizable, interactive dashboards to leverage key data points and spot relationships between the varying data and surveillance-enhanced data sets. With the InCyt tool and the premium data package from MBSData, clients will be able to see loan characteristics, delinquency analysis by lien position, servicer, and geography; monthly losses and loss trending; pending and prepayment information; customized value decline reports; REO/foreclosure analysis and, comprehensive reports for aggregating and trending pools.

"Investors, risk managers and others need access to comprehensive loan-level data combined with high-end analytics, at affordable prices," explained Paul Bossidy, chief executive officer of Clayton. "By working with MBSData we've created a service that fills a real need in the market with an accessible tool that provides comprehensive data and cutting edge, customizable analytics."

The new service available through Clayton or MBSData can be tailored to fit any investor's needs, ranging from simple access to the stand-alone data or in an enhanced package with the InCyt tool and custom dashboards or reports.

Tom DeLorenzo of MBSData said, "By combining our data with Clayton's dynamic reporting solution platform, we are able to marry top-tier datasets with industry leading analytics. Its about turning data into useful information, and we think this tool is the right fit for any investor that wants an easy-to-use, self-service data mining and reporting platform at any granular level that supplies real-time insight about collateral performance trends and investment opportunities."

### About Clayton Holdings LLC

Clayton Holdings LLC headquartered in Shelton, Connecticut, is a leading provider of customized risk analysis, loss mitigation and operational solutions that support the mortgage and fixed income industries. Clayton's services encompass analytics, residential and commercial loan due diligence, consulting, credit risk management and surveillance, independent pricing, specialized loan servicing, and staffing solutions. Clayton provides transparency, independence, expertise and quality resources to leading investment & commercial banks, institutional investors, government agencies and service providers internationally. Additional information is available at [www.clayton.com](http://www.clayton.com).

### About MBSData, LLC

MBSData, LLC is a leading provider of non-agency mortgage backed securities data and analytics to the structured finance marketplace. MBSData's product offerings have brought a higher level of availability and transparency to these marketplace participants. We service a variety of clients including investors, rating agencies, researchers,

modelers, mortgage consultants and other service providers. Additional information is available at [www.mbsdata.com](http://www.mbsdata.com)

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