DECEMBER 2020

IN THE SPOTLIGHT

Collection and Visualizations of Securities Data

The Vega Economics team regularly works with vast amounts of data. Drawing on the experience and creativity of our staff, we perform focused searches to identify and collect relevant data. Using proprietary tools, we create customized datasets from a range of sources and deliver our analyses with clear and informative visualizations. Our approach allows us to answer our clients' unique problems and inform their decision making.

Relevant Practice Areas

Finance & Securities Financial Institutions Data Science & Statistics



DECEMBER 2020

In one of our recent engagements, Vega consultants recognized a need for aggregate collateral performance data on many securities more than a decade after issuance. Our team quickly identified publicly available sources and built a customized tool to process and standardize millions of data points from thousands of files of varying types. The resulting database allowed us to provide our client with intuitive, aesthetic, and compelling dashboards.

Our dashboards enabled efficient analysis at many levels, provided unique insights, and gave our client the ability to leverage vast amounts of data to their advantage in their strategic decision making. The automated tool we developed allows regular updating of both the dataset as well as the dashboards for our clients on a monthly basis.

See below for three example dashboards that we periodically update using our proprietary automated data tools. The identities of the securities and other confidential information have been removed for confidentiality reasons.



Example Dashboard: Servicers Over Time

DECEMBER 2020





Realized Losses Since Issuance

Example Dashboard: Ownership Percent Over Time



