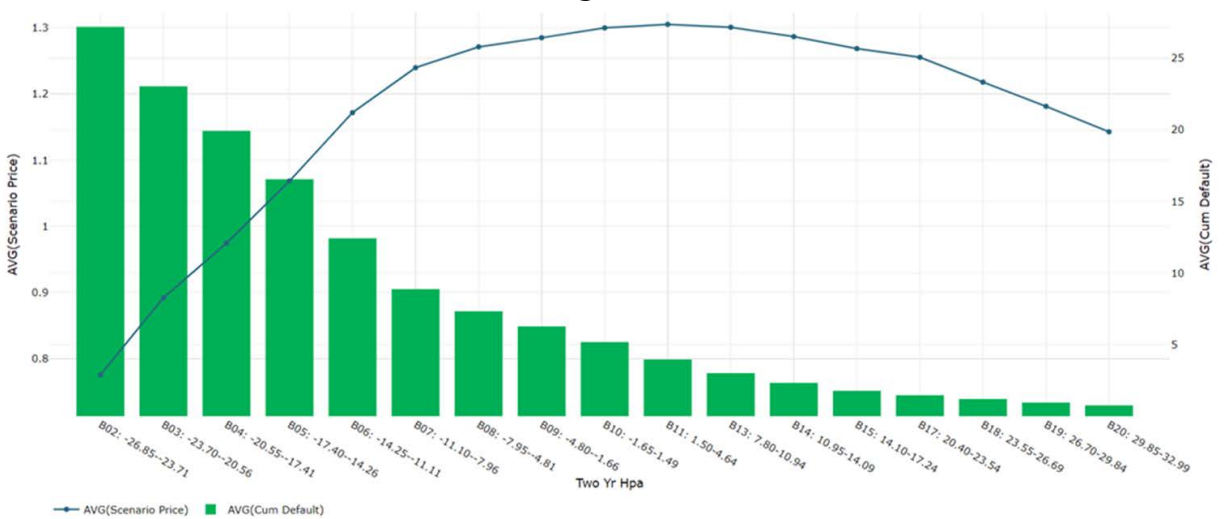# Looking to assess the real value of your mortgage servicing rights?

MSRKinetics (MSRK) is your answer. Andrew Davidson & Co. has created an MSR valuation and risk analysis tool. We've integrated our flagship LoanDynamics borrower behavior model and our OAS Subroutine suite of Home Price, Interest Rate, and Unemployment models with a servicing cash flow engine to provide solutions for valuation, credit analysis and hedging.

MSRKinetics is available via Desktop, Cloud, or REST API.

20 Scenario MSR Pricing and Cumulative Defaults

Value Decomposition: Using your own costs to service and finance the asset, earnings from float and ancillary fees, MSR Decomposition quantifies the contribution of up to seven components of MSR total value.

Hedging: Combine MSR assets with user defined hedges such as an MBS/TBA swap.

MSR Tail Risk: MSRK quantifies tail risk using AD&Co's proprietary stress scenarios in its 20 - scenario grid to simulate economic stresses and model risk. MSRK probability weights these 20 scenarios so the user can define the confidence level.

Advanced and Traditional CCAR: MSRK can run both the traditional Comprehensive Capital Analysis and Review (CCAR) model and our proprietary and more Advanced Comprehensive Capital Analysis and Review (ACCAR) model.

What If Analysis: MSRK allows users to customize servicing assumptions and economic scenarios to better align with user servicing practices and performance.

					MSR Decomposition and Metrics						
Orig Rate	Price	Yield Fc	Oas	Multiple	Msr Base Fee	Msr Anc Income	Msr Escrow	Msr Float	Msr Cost	Effective Conv	Effective Dur
2	1.54	7.04	299	5.1422	1.5694	0.1189	0.2169	0.2665	-0.6291	-0.34	0.54
3	1.50	7.30	298	4.9915	1.5868	0.1111	0.2035	0.2823	-0.6863	-2.09	-0.22
4	1.45	7.90	298	4.8458	1.5563	0.1043	0.1927	0.2990	-0.6985	-1.78	-2.12
5	1.34	9.21	296	4.4510	1.4714	0.0914	0.1702	0.3142	-0.7119	-7.41	-5.69
6	1.26	11.41	295	4.1951	1.3128	0.0780	0.1466	0.3297	-0.6085	-9.28	-13.64
7	0.86	6.38	290	2.8776	1.0305	0.0575	0.1061	0.3448	-0.6755	-5.41	-19.19