

ICE eMBS

Mortgage-backed security (MBS) data and analytics

Complete, cost-effective MBS data and analytics

ICE eMBS, the undisputed leader in providing timely and complete agency MBS data, offers a reliable, efficient and cost-effective solution with a variety of product and access options to provide investors with access to the most accurate and up-to-date data.



The industry's leading solution for your MBS data needs

With eMBS, you can reduce the operational burden and costs to maintain the information needed to properly trade, settle and manage mortgage-backed securities.

Streamlined access to critical data

eMBS combines and standardizes data from Fannie Mae, Freddie Mac, Ginnie Mae, the U.S. Small Business Administration, Canadian CMHC/NHA and provides complex MBS information and analytics to market participants. This model reduces the cost of data and systems by eliminating the need for mortgage-specific databases, data feeds, and programs required to update calculate, aggregate and display this data.

- Obtain complete and timely MBS performance data and analytics
- Gain critical insights to make more informed investment decisions and help enhance yields
- Reduce the cost of data storage, systems and personnel to support agency MBS
- Receive data and analytics that your internal systems may not provide
- Save time and the challenges of ingesting data from multiple sources by accessing standardized data, analytics and calculations from a single source
- Immune predicting potential performance by combining eMBS with ICE AFT™ Prepayment and Credit Model

Flexible data formats and delivery options

Select access to raw, granular data or summarized database-ready information with pre-calculated prepayments and various market aggregations. You can also choose your preferred method of access and delivery, based on business needs.

Agency formats | Data from Ginne Mae, Fannie Mae, and Freddie Mac are provided in their current formats or converted back to formats they produced in past years, which is helpful for legacy systems configured for these formats.

eMBS database formats | Our most popular format matches the eMBS database tables. Provides script distributions for popular database management systems, which set up the database, load it and keep it maintained on a daily basis.

Custom formats | Files in custom formats (several available), offer a single-file format across agencies to simplify updating internal client systems. Formats contain the most commonly needed fields. eMBS API also allows for custom formats for securities when the client prefers a daily request for holdings versus receiving all active securities.

Analytical formats | Fourth Business Night Prepayment Flashes are provided within minutes of receipt of updated factors. Files containing aggregations of prepayments and issuance at multiple levels of detail are also provided.

Delivery options

eMBS Online | Provides browser-based access for single or multiple security lookups, aggregated cohorts, portfolio load/analysis, flash prepayments, analysis and CPR claims. Link your intranet application to our website to provide a pop-up of mortgage-specific details.

eMBS API | Enables clients to receive data or load portfolios for position and bid lists. Clients can send a list of CUSIPs or pool numbers as identifiers, requesting data or portfolio reload. Data is sent back to update the client's database or to display in applications, useful when the latest data on 50k or fewer securities is needed.

eMBS DataFiles | Provides eMBS data files daily for new issues and monthly updates for client downloads containing all active securities. These are timed with the agency releases and provided in the formats described below.

Applications for use

Buy-side investment managers, dealers of mortgage-backed securities, financial services companies, prepayment model vendors, state treasury offices, and many other mortgage-backed securities participants leverage eMBS data and analytics for a variety of applications.

- View securities, create or query a portfolio, or perform analytics
- Build analytic platforms
- Support trading decisions
- Receive detailed data about a security or market sector
- Support systems for submission and comparison of trades, margining, netting, pool allocations, settlement, collateralized borrowing and financial/risk



More than just data

We provide reliable and cost-effective access to complete MBS mortgage data and analytics. While other services end with the delivery of data, that's where we start.



For more information: icemortgagetechnology.com