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Black Knight McDash Loan-Level Mortgage Performance Dataset Now Includes Mortgage Market in Puerto Rico

- Provides previously unavailable insight on $40 billion in mortgage collateral
- McDash has loan-level information on over 175 million mortgages and home equity loans
- Post-Hurricane Maria, timely, quality mortgage data is critical to assessing loan portfolio risk
- An estimated 84,000 mortgages remain past-due as a result of the storm
- As of December, more than one-third of mortgages in Puerto Rico are at least 30 days past due; almost one in five are 90 or more days delinquent

JACKSONVILLE, Fla. – Feb. 21, 2018 – Today, Black Knight, Inc. (NYSE:BKI) announced that its industry-leading McDash mortgage and home equity database now includes loan-level performance data for loans on single-family properties in Puerto Rico.

High-quality mortgage performance data is critical to assessing loan portfolio risk on the island, where more than 200,000 homes were damaged by Hurricane Maria. Based on the most recent data, an estimated 84,000 mortgages remain past-due as a result of the storm. More than one-third of all mortgages in Puerto Rico are at least one payment in arrears, while 19 percent are 90 or more days past due.

Black Knight's McDash database features mortgage and home equity data on more than 175 million unique loans across the credit spectrum, spanning over three decades of mortgage performance. Offering the fastest turnaround in the market, McDash provides data 15 days after month-end. McDash's data on loans in Puerto Rico will help investors, traders and servicers:

- Perform benchmarking and analysis on loan portfolios

- Build better prepayment, default and economic models

- Help predict loan delinquencies

- Quantify loan-loss behavior

Investors in Government National Mortgage Association (Ginnie Mae) securities may be particularly interested in the new McDash Puerto Rico data, as Ginnie Mae loans make up twice the market share in Puerto Rico as in the U.S. mainland.

"The devastating impact of Hurricane Maria – and to a lesser extent, Irma as well – is still being felt on the ground in Puerto Rico," said Kevin Coop, group executive and president of Black Knight's Data & Analytics division. "That impact extends into the mortgage market as well. Expanding our dataset to include mortgage loans in Puerto Rico will help industry professionals assess mortgage credit, prepay and loss performance on the island, even in the best of times. Post-Maria, the need for insight into loans on the island has become that much more urgent, and McDash can help provide the details needed to manage the associated portfolio risk."

Requests for complimentary demonstrations of McDash can be sent to BlackKnightDNA@bkfs.com.

About Black Knight
Black Knight (NYSE:BKI) is a leading provider of integrated software, data and analytics solutions that facilitate and automate many of the business processes across the homeownership lifecycle.

As a leading fintech, Black Knight is committed to being a premier business partner that clients rely on to achieve their strategic goals, realize greater success and better serve their customers by delivering best-in-class software, services and insights with a relentless commitment to excellence, innovation, integrity and leadership. For more information on Black Knight, please visit http://www.blackknightinc.com/.

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