CoreLogic® Case-Shiller Indexes®
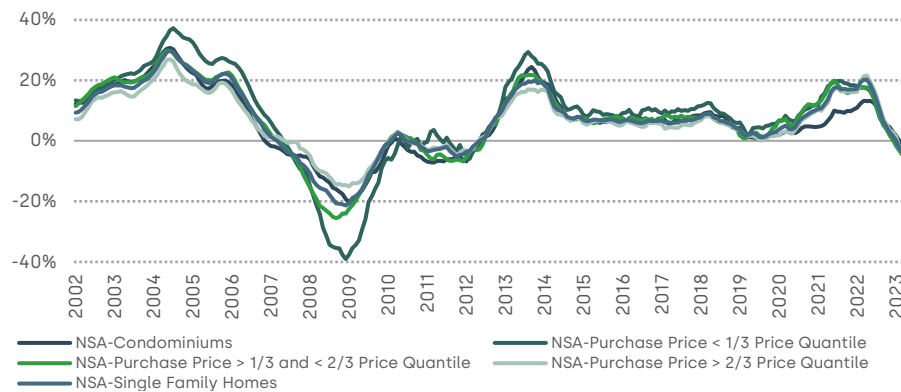
Authoritative, Stable Home-Price Measurement

Combining the Most Trusted Index with the Most Trusted Data

CoreLogic® Case-Shiller Indexes® leverage CoreLogic proprietary public record real estate data. Utilizing the trusted, interval-weighted sales pair methodology first developed by Karl Case and Robert Shiller—today's industry standard—the indexes take full advantage of robust, comprehensive CoreLogic real estate data—also the industry standard.

This combination of authoritative CoreLogic data and proven CoreLogic Case-Shiller modeling produces stable, dependable, non-volatile results you can trust in evaluating markets, such as the Los Angeles metropolitan area featured below, and assessing default probabilities, loss severities, and capital sufficiencies. Released monthly, the indexes can help you better meet current and future needs.

Highlights

- Leverages CoreLogic public record real estate data
- Index updates released monthly
- Multiple indexes cover U.S. states, counties, CBSAs, ZIP Codes
- S&P/CoreLogic Case-Shiller Home Price Indices use same methods and transaction data
- Moody's Analytics and CoreLogic produce monthly CoreLogic Case-Shiller Index Forecasts™ for all indexes
- Seasonally-adjusted indexes available
- Default-correction factors, implied-volatility measures also available

Los Angeles-Long Beach-Glendale CA Metropolitan Division
Year-over-Year Percent Price Change

Legend:
- NSA-Condominiums
- NSA-Purchase Price < 1/3 Price Quantile
- NSA-Purchase Price > 1/3 and < 2/3 Price Quantile
- NSA-Purchase Price > 2/3 Price Quantile
- NSA-Single Family Homes

Authoritative Indexes

Leading mortgage companies, investment banks, and hedge funds subscribe to the CoreLogic Case-Shiller Indexes—many for more than twenty years. S&P Dow Jones Indices provides the S&P/Case-Shiller Indices to public markets as the basis for settling financial instruments that trade on home price derivatives.

During the financial crisis, the Federal Reserve used the S&P/Case-Shiller Composite-10 Index to assess residential mortgage-asset risk at the nation's largest banks. These results—and related stress tests—helped determine actual lending viability at a time of deep financial uncertainty.

CoreLogic Real Estate Analytics Suite

The CoreLogic Real Estate Analytics Suite includes:

- Commercial Trends
- CoreLogic HPI™
- CoreLogic HPI Forecasts™
- CoreLogic Case-Shiller Indexes™
- CoreLogic Case-Shiller Index Forecasts™
- ListingTrends
- Market Risk Indicators
- MarketTrends
- RentalTrends

Authoritative Data

CoreLogic is the industry leader in public-record real estate databases covering:

- Over 145 million U.S. properties
- 99.9% of the U.S. population
- Detail on over 3,100 counties
- 4.5 billion records spanning more than 50 years

The CoreLogic Case-Shiller Indexes include Federal Housing Finance Agency (FHFA) indexes for missing markets and time periods—ensuring the most complete coverage possible of all U.S. Census divisions, states, metropolitan areas, and metropolitan divisions.

Authoritative Analytics

CoreLogic Case-Shiller Indexes are calculated by analyzing repeat sales of single-family properties with two or more recorded transactions. Analysts carefully validate the Indexes to eliminate unrealistic volatility due to inconsistent or erroneous data—producing a highly accurate picture of home price changes over time. Our library of historic CoreLogic Case-Shiller Indexes features more than 12,000 single-family and condominium time-series, with coverage from 1975 or earlier.

Authoritative Capabilities

The CoreLogic Case-Shiller Home Price Index dataset broadens the foundation of its unmatched reputation for long-term trustworthiness. This extended foundation also strengthens the capabilities of associated products and services, including:

- **CoreLogic Case-Shiller Index Forecasts™**
  Moody's Analytics models CoreLogic Case-Shiller Index results to forecast single-family home prices and identify long-term influences like income trends and demographics as well as cyclical factors like unemployment and changes in mortgage rates.

Enhancing Your Results

CoreLogic Case-Shiller Indexes can assist in decision-making across numerous use cases, including calculating the value of a home equity loan, assessing risk for an entire loan portfolio, modeling aggregate collateral in a security, and researching historic real estate valuation trends.

CoreLogic Case-Shiller Indexes can help clients identify markets that are at risk of destabilization or downturns in the near future. The index should be used in conjunction with the CoreLogic Case-Shiller Index Forecasts for this assessment. Each module provides a unique perspective and insights into each market that, when combined with a statistical model can provide a robust assessment of an overall market's health.

For more information, visit corelogic.com or call 866-774-3282.

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