Moody's ANALYTICS

News

JESSICA SCHAEFER
Assistant Vice President, Communications
Moody's Analytics
212.553.4494
jessica.schaefer@moodys.com

KERSTIN VOELKEL
Communications Strategist
Moody's Analytics
+44 20 7772 5207
Kerstin.voelkel@moodys.com

MOODY'S ANALYTICS BROADENS CLO SOLUTIONS, LAUNCHES STRUCTURED FINANCE PORTAL

NEW YORK, February 24, 2014- Moody's Analytics, a leader in risk measurement and management, has launched a new Structured Finance Portal, aimed at providing asset managers, traders, underwriters, and portfolio and risk managers with enhanced content, increased data transparency and innovative analytics.

Initially focusing on collateralized loan obligations (CLOs), the Moody's Analytics Structured Finance Portal serves real-time enhanced content in an easy-to-use web-based format and delivers greater operational efficiency by removing the manual process typically associated with normalizing and aggregating data.

"Moody's Analytics is dedicated to investing in its CLO analytical capabilities to provide the market with the most cutting-edge solutions available. With our new Structured Finance Portal, users will have a clear view into the relative value of any given tranche, deal, manager, or loan," said Andrew Jacobs, Director at Moody's Analytics.

The web portal offers users easy access to market data. It also features manager-style and performance metrics; benchmarking and market color; loan-level content; and portfolio-level reporting and analytics. Additionally, batch cashflow analysis models help users to value their portfolios simultaneously.

Moody's Analytics Structured Finance Portal provides a complete picture of a tranche's value with a suite of analytics and comparative metrics. The comparability algorithm helps users to find similar tranches and view the latest associated third-party market color. Portfolio managers can benchmark a tranche with a scatter plot against its cohorts across any given performance metric. Portal users can also project cashflows and view pre-run results based on market-standard assumptions.

The portal's loan-level data, including default probabilities (EDF measures) and financial ratios, show which deals and managers are most exposed to a loan and who has been trading it recently. Also included are hundreds of metrics on manager style and performance. Users can compare managers and look at a manager's trade behavior, loss mitigation, market perception and concentration choices.

The portal also provides access to up-to-date estimated SSFA capital charge calculations for each tranche, along with the underlying factors.

For more information, please visit www.moodysanalytics.com/SFportal.

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About Moody's Analytics

Moody's Analytics helps capital markets and risk management professionals worldwide respond to an evolving marketplace with confidence. The company offers unique tools and best practices for measuring and managing risk through expertise and experience in credit analysis, economic research and financial risk management. By providing leading-edge software, advisory services and research, including proprietary analyses from Moody's Investors Service, Moody's Analytics integrates and customizes its offerings to address specific business challenges. Moody's Analytics is a subsidiary of Moody's Corporation (NYSE: MCO), which reported revenue of $3.0 billion in 2013, employs approximately 8,400 people worldwide and has a presence in 31 countries. Further information is available at www.moodysanalytics.com.

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