

News

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Moody's Analytics and Citi partner to provide cash flow analytics for CLOs on Citi Velocity platform

New York, January 29, 2018 - Moody's Analytics and Citi today announced a partnership for Moody's Analytics to provide cash flow and data analysis for collateralized loan obligations (CLOs) on the Citi Velocity platform. The collaboration will allow all Citi Velocity users to access comprehensive analysis of CLO tranches powered by Moody's Analytics.

"The combination of Citi's daily CLO tranche pricing and live market intelligence with in-depth analysis from Moody's Analytics will provide clients with an efficient, consolidated workflow for evaluating CLOs through Citi Velocity," said Brian Bejile, Global Head of CLO Trading at Citi.

Citi Velocity users will now benefit from a consolidated tear-sheet from Moody's Analytics that includes price/yield tables across defaults, prepayments, reinvestments, and call scenarios for the global universe of CLOs. They also gain deal metrics that highlight exposures to headline industries and distressed assets, as well as comparative analytics of managers' performance across important data points.

"At Moody's Analytics, we believe that innovative use of technology can streamline processes that previously took multiple steps, leading to more efficient markets," said Luis Amador, Managing Director at Moody's Analytics. "Citi's extensive experience and expertise in CLO markets and their commitment to technological innovation made this collaboration a natural fit."

The analytical capabilities Moody's Analytics provides are powered by its [Structured Finance Portal](#), a web-based data and analytics tool for participants in the structured finance market. The Moody's Analytics Structured Finance Portal delivers data aggregation tools, as well as advanced cash flow and comparative analytics across global structured asset classes, including CLOs, CMBS, RMBS and ABS. Structured Finance Portal customers have increased transparency into deals and deal counterparties, and benefit from access to customizable benchmarks and processes to support their decision making.

Citi Velocity delivers unprecedented access to Citi's global footprint and award winning technology, giving users world-class data, proprietary analytics, research and market commentary sourced from around the world. Citi Velocity is one of the leading platforms for web based analytics and is available to Citi's Institutional Trading Clients on web, mobile, and desktop applications.

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 the proprietary analysis of 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 \$3.6 billion in 2016, employs approximately 11,700 people worldwide and maintains a presence in 41 countries. Further information is available at www.moodysanalytics.com.

About Citi

Citi, the leading global bank, has approximately 200 million customer accounts and does business in more than 160 countries and jurisdictions. Citi provides consumers, corporations, governments and institutions with a broad range of financial products and services, including consumer banking and credit, corporate and investment banking, securities brokerage, transaction services, and wealth management.

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