

A comprehensive, unique tool that can be populated with multiple credit events, including collateral quality compliance test failures, deterioration of collateral quality tests for CLO Deals, rating migrations, price changes and default information of CLO Assets.

Key Features



Ability to analyze various credit events

Users can choose which credit events to populate in the event list and alter the threshold for each test/event trigger.

Deal Currency	US/Euro			
Deal Type	BSLs/SMEs			
Asset Class	CLO & CBO			
Level	Test Name	Metrics	Threshold	Output?
Deal	Interest Diversion Test	IDT failure	0.00	Yes
Deal	Interest Diversion Test	IDT cushion decreases at least 2%	(2.00)	Yes
Deal	Junior OC Test	Jun OC failure	0.00	No
Deal	Junior OC Test	Jun O/C cushion decreases at least 1%	(1.00)	Yes
Deal	Low Priced Collateral	% of collateral marked below 75 >7%	7.00	Yes
Deal	CCC Caa Test	CCC/Caa failure	0.00	Yes
Deal	CCC Caa Test	CCC/Caa cushion <1%	1.00	Yes
Deal	Caa Test	Caa failure	0.00	Yes
Deal	Caa Test	Caa cushion < 1%	1.00	Yes



Navigation to test pages

Users can navigate to each test page quickly by clicking the test name hyperlink in the event list table.

Level	Test Name	Metrics	Threshold	Output?
Deal	Interest Diversion Test	IDT failure	0.00	Yes
Deal	Interest Diversion Test	IDT cushion decreases at least 2%	(2.00)	Yes
Deal	Junior OC Test	Jun OC failure	0.00	Yes
Deal	Junior OC Test	Jun O/C cushion decreases at least 1%	(1.00)	Yes
Deal	Low Priced Collateral	% of collateral marked below 75 >7%	7.00	Yes
Deal	CCC Caa Test	CCC/Caa failure	0.00	Yes
Deal	CCC Caa Test	CCC/Caa cushion <1%	1.00	Yes
Deal	Caa Test	Caa failure	0.00	Yes
Deal	Caa Test	Caa cushion < 1%	1.00	Yes
Deal	CCC Test	CCC failure	0.00	Yes
Deal	CCC Test	CCC cushion <1%	1.00	Yes
Deal	Equity Return	Equity return =0 (starting 2nd payment)	0.00	Yes



Comprehensive credit event search

The Credit Event sheet highlights an overview of all available credit events. Users can scroll through various tables and click each table header to navigate to the designated event sheet.

Interest Diversion Test	Cushion/Number/Change	Deal	Manager
IDT failure	-11.398		
IDT failure	-8.867		
IDT failure	-8.860		
IDT failure	-8.710		
IDT failure	-7.690		
IDT failure	-7.080		



Moody's Investors Service Asset Rating events

For Moody's Investors Service Asset Rating events, the output includes the previous and current corporate family rating change for the issuer and the Top 5 CLO managers, Top 5 CLO deals with exposure to this specific asset.

All references in the table below to a credit rating are to a credit rating issued by Moody's Investors Service, Inc. ("MIS"), an affiliate of Moody's Analytics. MIS operates separately and independently from Moody's Analytics, and nothing in this brochure, or in any other materials prepared by Moody's Analytics, compelled or will compel MIS to issue any credit rating or revision thereto. MIS may, at its sole discretion and at any time, refuse to issue a credit rating, or if already issued, revise or withdraw any credit rating.

Live Corporate Family Ratings Asset Name	LoanX/CUSIP	Previous	Live MDY Rating	Mark	30D Mark Delta	Top 1 Manager	Top 1 Deal
Downgrade to Caa		B3	Caa2		32.94		
Downgrade to Caa		Caa1	Caa3		78.78	4.69	
Downgrade to Caa		Caa1	Caa2		88.88	1.38	
Downgrade to Caa		B3	Caa1		82.54		
Downgrade to Caa		B3	Caa1		84.29		
Downgrade to Caa		Caa1	Caa3		72.25	15.08	
Downgrade to Caa		B3	Caa1		69.17	6.42	
Downgrade to Caa		Caa1	Caa2		79.38		
Downgrade to Caa		B3	Caa1		84.27		
Downgrade to Caa		B3	Caa1		77.75	-0.75	
Downgrade to Caa		B3	Caa1		88.00	6.50	
Downgrade to Caa		B3	Caa1		88.25	7.27	
Downgrade to Caa		B3	Caa1		60.32		
Downgrade to Caa		B3	Caa2		75.46		
Downgrade to Caa		Caa3	WR		87.83	22.75	
Downgrade to Caa		Caa2	Ca		19.17	-5.71	
Downgrade to Caa		Caa2	Ca		17.80	-0.10	



CONTACT US

Find out more information about Moody's Analytics award winning products and solutions.

www.moodyanalytics.com/contact-us

CONTACT DETAILS

Visit us at moodyanalytics.com or contact us at a location below.

AMERICAS

+1.212.553.1653

clientservices@moody.com

EMEA

+44.20.7772.5454

clientservices.emea@moody.com

ASIA (EXCLUDING JAPAN)

+852.3551.3077

clientservices.asia@moody.com

JAPAN

+81.3.5408.4100

clientservices.japan@moody.com

© 2020 Moody's Analytics, Inc. and/or its licensors and affiliates. All rights reserved.