

## Structured Finance Data Feed: CLO

### What We Offer:

Moody's Analytics Structured Finance data set includes detailed data on tranche, deal, and loan level performance via hundreds of performance metrics derived from surveillance reports, third-party providers, and Moody's Analytics proprietary databases.

### Our Coverage



Globally 42,000+ assets, 3,300+ deals, and 31,900+ tranches spanning almost 25 years



170+ active managers and 300+ managers overall for individual and benchmark peer-to-peer comparisons

### Key Features:

- » **Capital Structure:** Capital structure characteristics, summary data, and OC/IC tests
- » **Manager:** Analyze performance metrics for each manager across a variety of performance metrics to gain an understanding of each manager's style and behavior
- » **Defaults:** Instantly know when an asset defaults with a daily file
- » **Transactions:** Access purchases and sales reported for the CLO universe. Draw key insights into relative performance by dissecting what assets are traded and at what market price
- » **Expenses:** Track CLO expenses month over month in aggregate or by fee type
- » **Asset Level:** Aggregate all of the underlying assets in each CLO allowing the ability to create exposure reports based on relevant metrics and data such as industry
- » **Tranche Performance:** Track principal and interest payments for every tranche along with reported ratings and refi events and easily visualize the performance of each bond in the universe

### Our comprehensive CLO data set includes 500+ data fields

- » **Tables:** Each table in the CLO database can be used as a standalone data set or in conjunction with other tables in order to get a rapid and complete overview of the CLO universe
- » **Breadth of Data:** Includes both historical and current data as well as daily updates
- » **Accuracy & Reliability:** Contains the same data used by Moody's Analytics software and in the Moody's Analytics research and undergoes multiple layers of checks and verification
- » **Customized Surveillance & Reporting:** Enhance your surveillance and monitoring by creating customized reporting based on each user's individual portfolio, manager selection, etc.

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



**Evaluated Pricing Solutions:** Calculate end-of-day prices for structured finance securities based on various pricing recipes across global structured asset classes



**Investor and Issuer Solutions:** Our end-to-end solution includes 500+ enhanced metrics, a sophisticated cash flow engine, global coverage, and advanced comparative analytics



**Portfolio Analytics & ALM Solutions:** Access structured cash flows models and data via APIs to calculate and report assets and liabilities under various economic scenarios



**Risk & Regulatory Solutions:** Leverage our proprietary interest rate, economic, credit and cash flow models to calculate advanced market risk measures and to assist with your regulatory needs, such as for CCAR, DFAST, IFRS9, and CECL



## CONTACT US

[www.moodysanalytics.com/microsites/structured-finance-solutions](http://www.moodysanalytics.com/microsites/structured-finance-solutions)

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