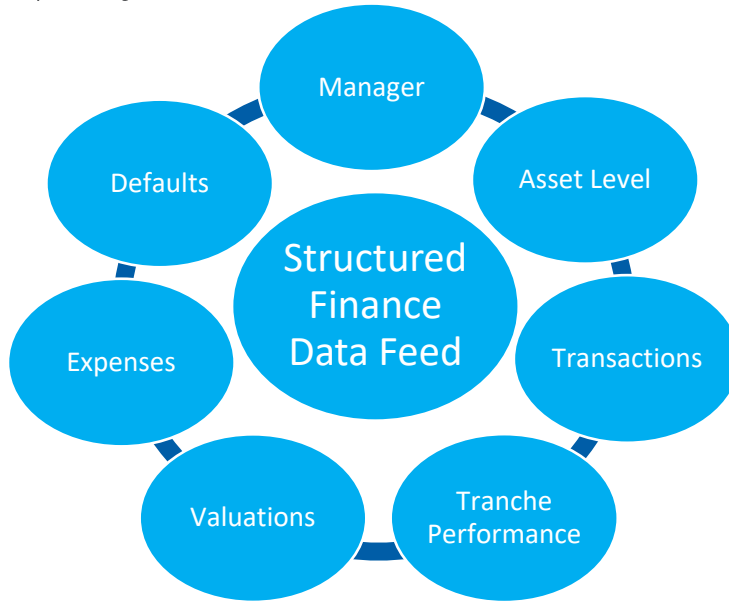


Moody's Analytics Structured Finance Data – Enhanced CLO FTP includes detailed data on tranche, deal, and loan performance via hundreds of performance metrics derived from surveillance reports, third-party providers, and Moody's Analytics proprietary databases.

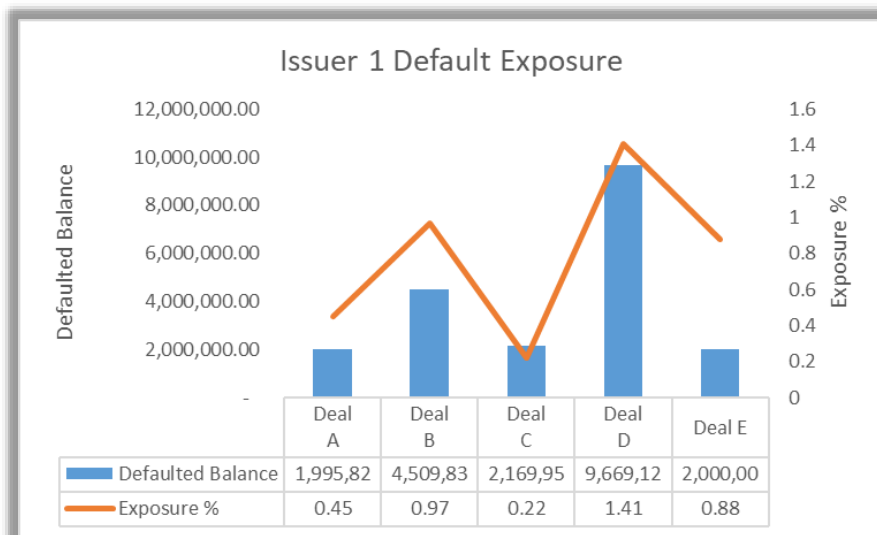


Key Features:

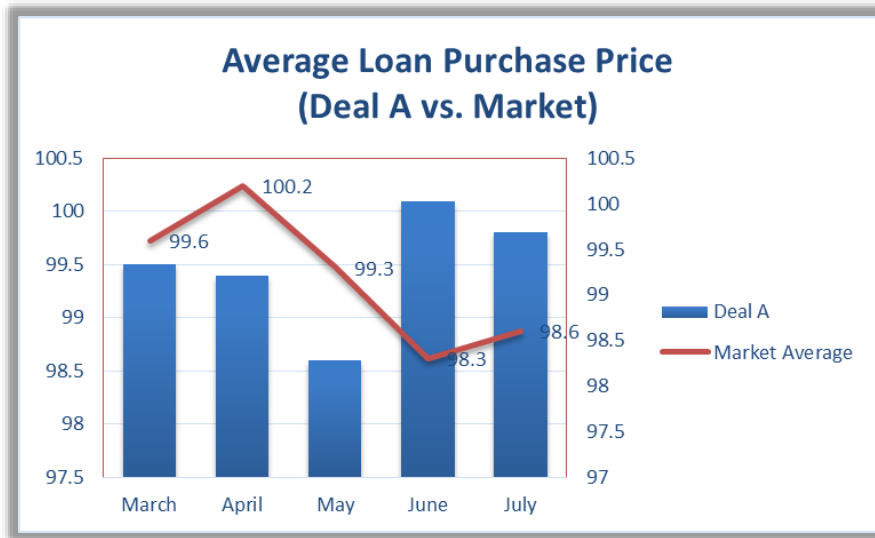
- » **Manager:** Compare performance metrics for each manager vs. their peers across a variety of performance metrics. Gain an understanding of each manager's style and behavior.

Manager	Annualized Default Rate (%)	Average Junior OC cushion (%)	Annualized Par Build (%)	Cash Balance (%)	Annualized Equity Return (%)
Manager A	0.980	4.8237	0.004640248	0.4	24.61525638
Manager B	0.491	5.66	0.663022117	2.04	25.48127743
Manager C	0.259	5.2	0.183558352	1.21	9.034896911

- » **Defaults:** Instantly know when an asset defaults with a daily file.



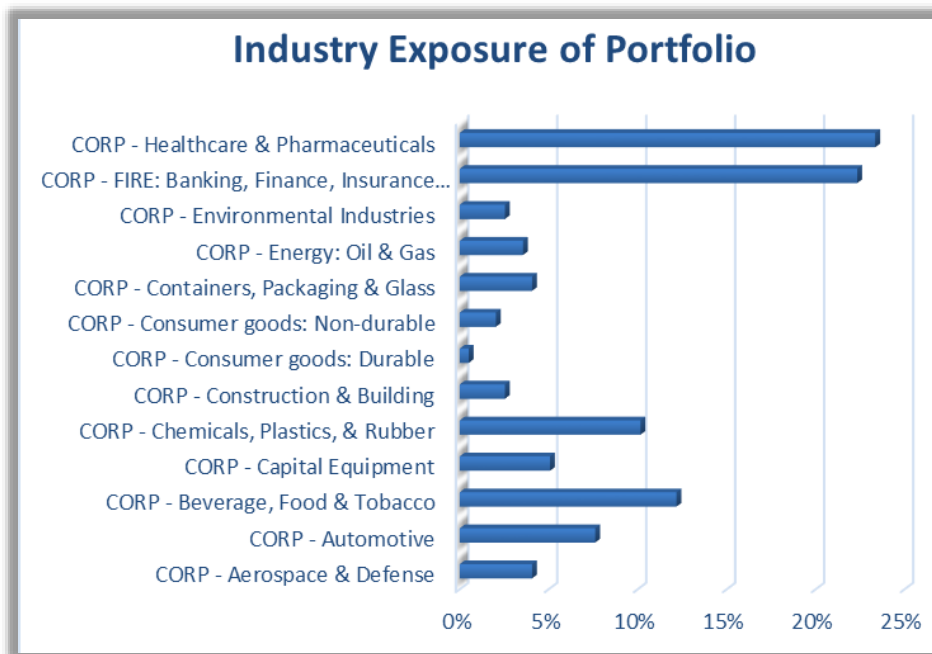
- » **Transactions:** Access all purchases and sales reported for the CLO universe. Draw key insights into relative performance by dissecting what assets are traded and at what market price.



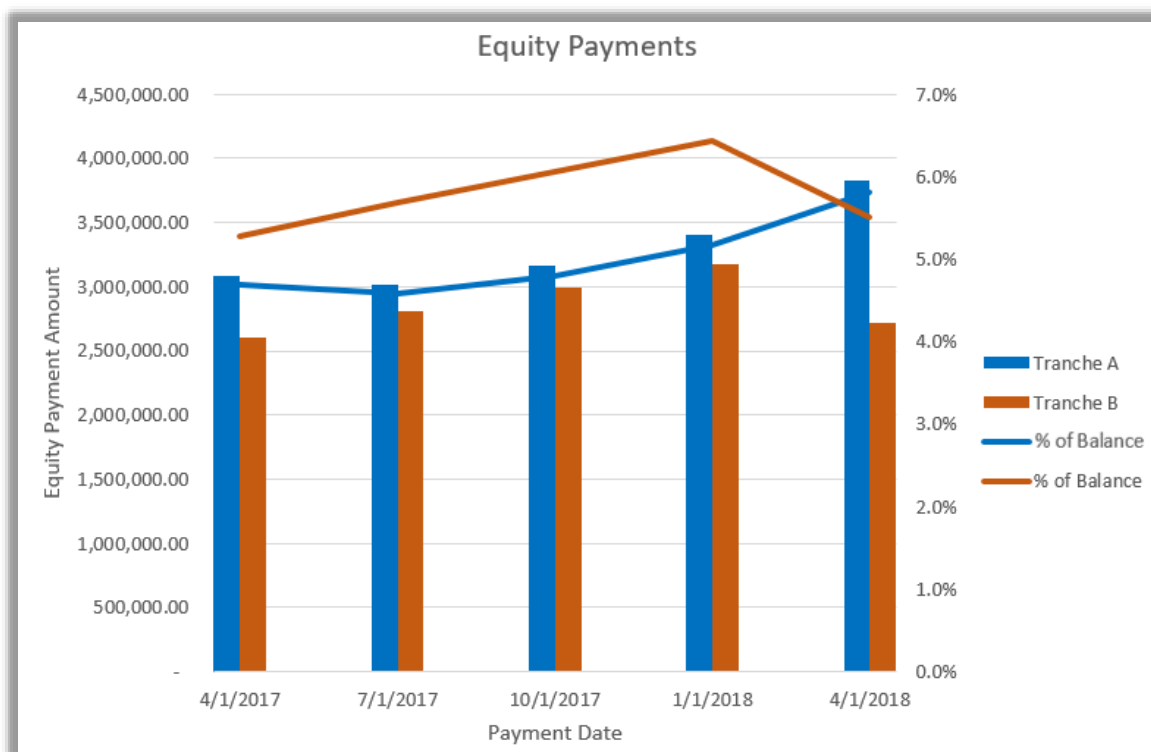
- » **Expenses:** Track all of the expenses a CLO incurs month over month.

Deal	Manager	Pay Date	Expense Name	Amount
Deal A	Manager 1	1/15/2015	administrator_expenses	52,135.89
		1/15/2015	reinvestment_account	523,203.40
		1/15/2015	senior_management_fees	309,689.26
		1/15/2015	subordinate_management_fees	464,533.89
		1/15/2015	trustee_expenses	33,223.95
		1/15/2015	coissuer_fees	39,547.00

- » **Asset Level:** Aggregate all of the underlying assets in each CLO. Create exposure reports based on relative metrics and data.



- » **Tranche Performance:** Track Principal and Interest Payments for every tranche. Easily visualize the performance of each bond in the universe.



Benefits of the Structured Finance Data FTP

- » **FTP Delivery:** Text files that can be easily integrated with major database technologies such as MS SQL Server, Oracle, Sybase or BI tools
- » **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



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