



**Structured Finance Portal**



**APIs**



**Data Feeds**

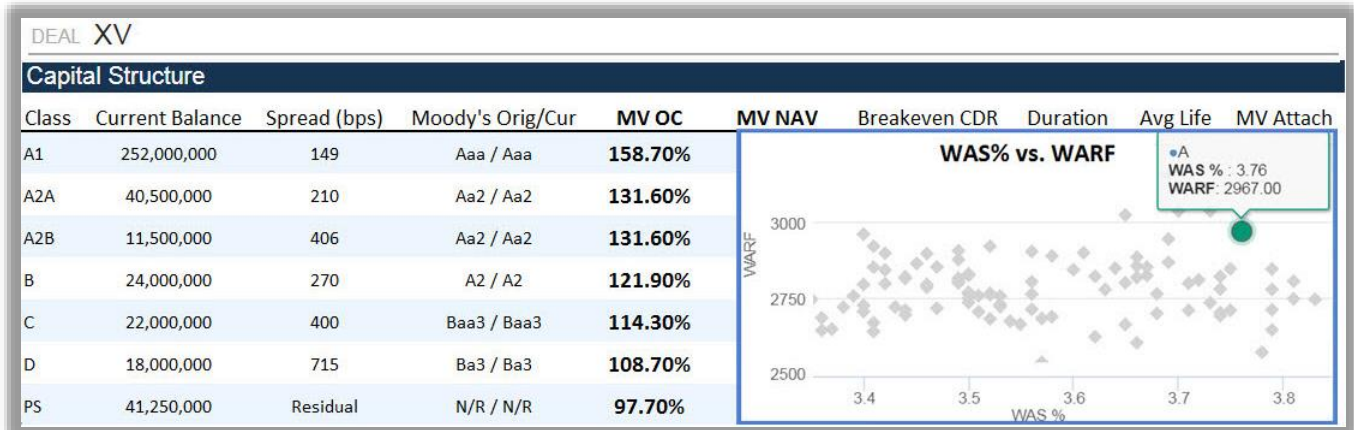


**Excel® Add-In**

The Structured Finance Portal for CLO Investors

Simplify your analysis with our Deal Module

- » Bring in over 100 metrics to gain information for actionable insights through powerful visualization tools
- » Compare a specific deal against a vintage or a self-defined cohort to provide context for decision making
- » Access standardized loan names/identifiers generated by advanced algorithms
- » Leverage live loan pricing from multiple sources to calculate MV OCs and NAVs



- » Analyze underlying exposures across deals and managers by generating an overlap matrix
- » Gain a granular level understanding of common assets held by a multitude of deals and managers

Overlap Matrix					
	Deal 1 / Manager A	Deal 2 / Manager B	Deal 3 / Manager C	Deal 4 / Manager D	Deal 5 / Manager D
Deal 1 / Manager A		18.83%	27.49%	20.53%	19.43%
Deal 2 / Manager B	18.83%		23.10%	18.16%	19.87%
Deal 3 / Manager C	27.49%	23.10%		23.17%	25.48%
Deal 4 / Manager D	20.53%	18.16%	23.17%		75.33%
Deal 5 / Manager D	19.43%	19.87%	25.48%	75.33%	

# Aggregate and Compare Data Essentials with our Structured Finance Portal - CLO Management Module

- » Track performance and style of CLO Managers
- » Access aggregated information such as Annualized Default Rate, Par Build and Industry Exposures in order to determine a manager's style and trading behavior
- » Easily compare managers side-by-side to identify their strengths, weaknesses, performance, and unique characteristics

## Manager

Customize Comparison

Exclude Amortizing Deals

Exclude Acquired Deals

Exclude Terminated Deals

Include Affiliated Managers

Include Deals this Manager is Sub-Advisor to

**Asset Class**

BSL

SME

CBO

CDO

**Vintage** 2007-01-01

to 2017-12-20

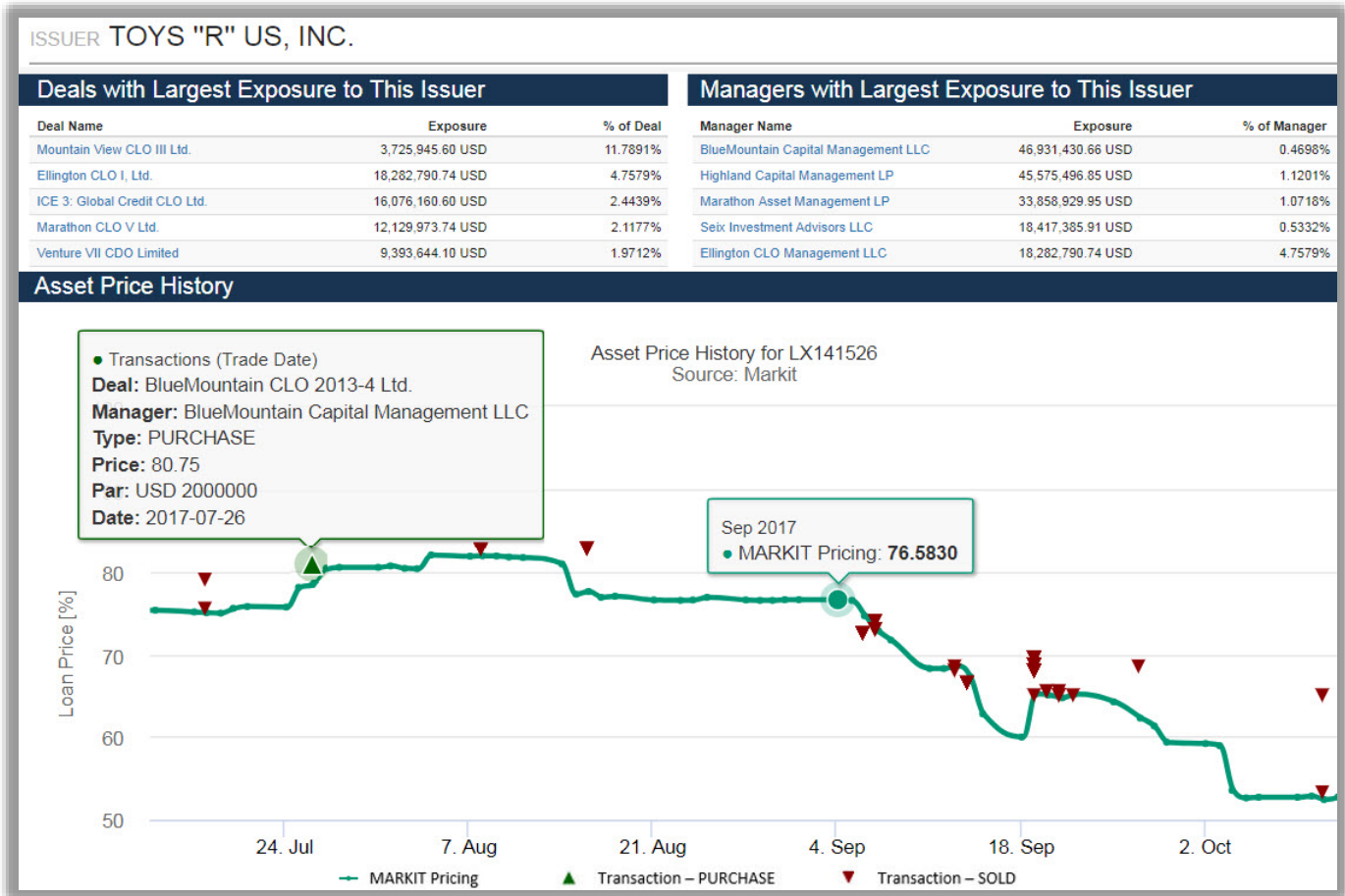
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Category	Field	Manager A	Manager B	Manager C	Cohort
General	Deal Count	21	17	14	926
General	WA Collateral Price	99.27	99.22	97.86	98.27
General	Defaulted %	0.32	0.48	0.36	0.87
General	Caa/CCC Calculated %	6.3	3.41	9.97	5.92
General	Diversity	69.04	82.12	72.17	71.35
General	WAS %	3.76	3.36	3.61	3.69
General	Covenant Lite %	26.32	31.24	46.88	26.78
General	Suspected Cov Lite %	83.96	87.29	83.25	78.32
General	WARF	2896.6	2713.3	2928.4	2829.1
General	Total Par	15.38 Billion	7.70 Billion	6.65 Billion	450.64 Billion
General	Trailing 12-month revenue	71.64 Million	32.04 Million	28.67 Million	1.60 Billion
Trade Behavior	Average loan purchase price (12-mo trailing)	99.61	99.54	99.64	99.43
Trade Behavior	Average loan sell price (12-mo trailing)	97.39	99.1	98.14	97.87
Trade Behavior	Cash Balance (%)	2.96	3.35	3.28	2.36
Loan Prices	% Priced: <70	0.32	0.41	1.74	1.05
Loan Prices	% Priced: 95-100	23.93	22.43	21.34	24.33
Loan Prices	% Priced: >=100	71.3	69.78	67.75	62.42
Loss Mitigation	Annualized Default Rate (%)				
Loss Mitigation	Annualized Par Build (%)				
Loss Mitigation	Average Junior OC cushion (%)				
Debt vs. Equity	Annualized Equity Return (%)				
Debt vs. Equity	Equity Return Standard Deviation (%)				
Debt vs. Equity	Subordinate Management Fee (bps)				
Rating Distribution	Aaa				
Rating Distribution	Baa1				
Rating Distribution	Caa1				
Rating Distribution	N/R				

— Caa/CCC Calculated %    — MV NAV - A

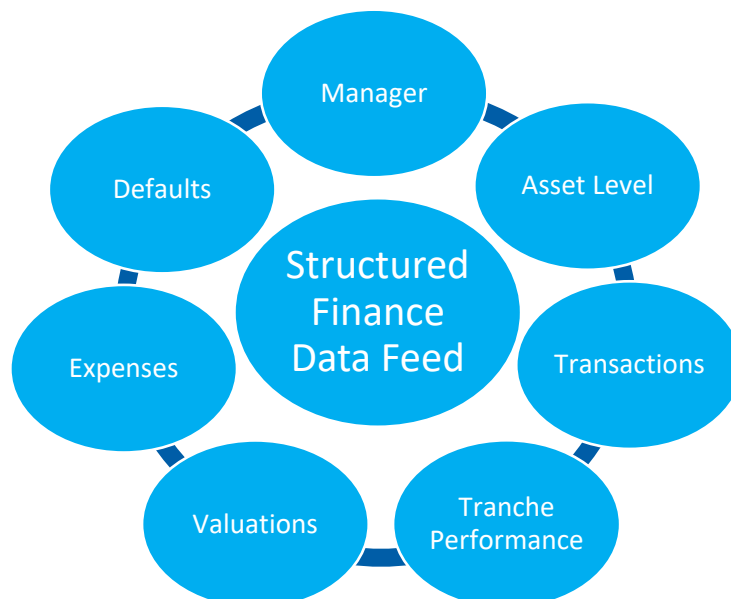
## Critical Issuer Analytics

- » Analyze issuer exposures across the CLO universe
- » Quickly see deals and managers with the largest exposures to any issuer
- » Track and easily view all historical transactions of CLO assets alongside the daily pricing of assets
- » Gain a complete view of live loan pricing, purchases and sales by managers using advanced graphing capabilities layered with transactional data



## Structured Finance Data Feed

The Structured Finance Data Feed 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.

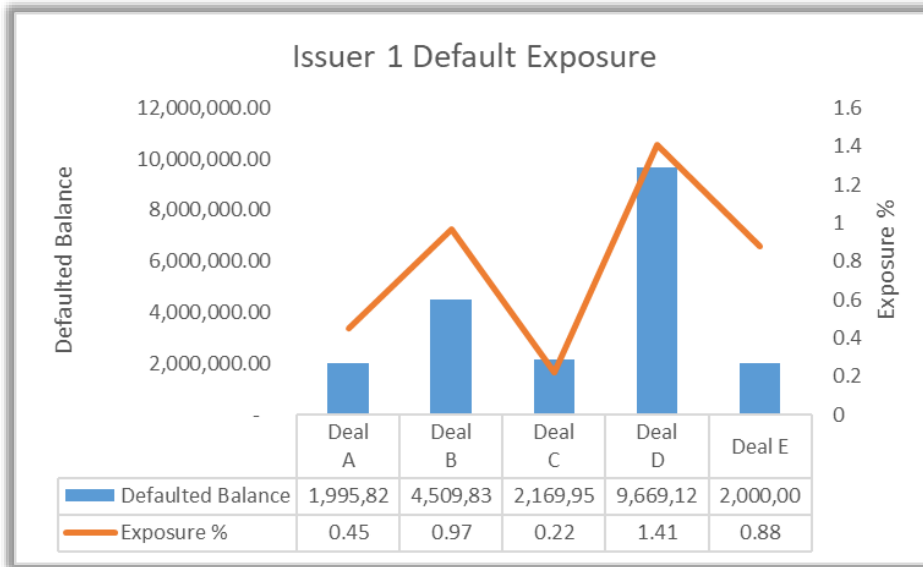


## Key Features:

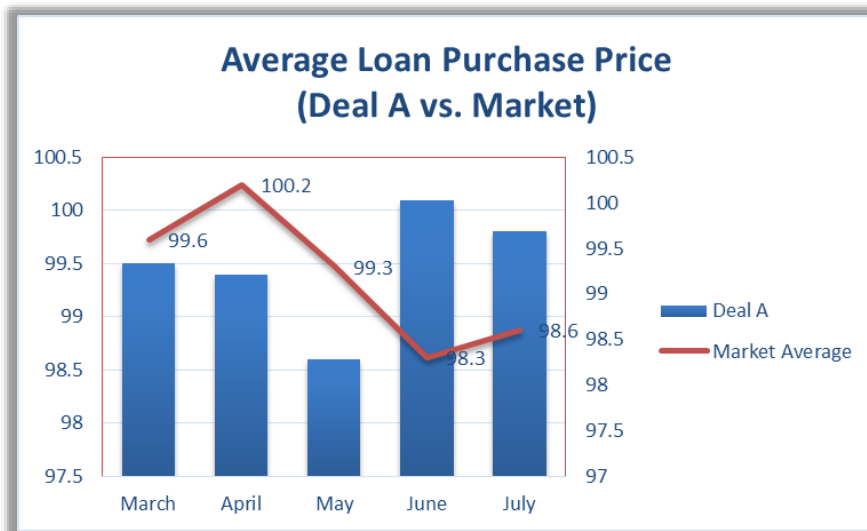
- » **Manager:** Compare performance metrics for each manager vs. their peers across a variety of performance metrics. Gain an understanding of each manager's style and behavior.

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.



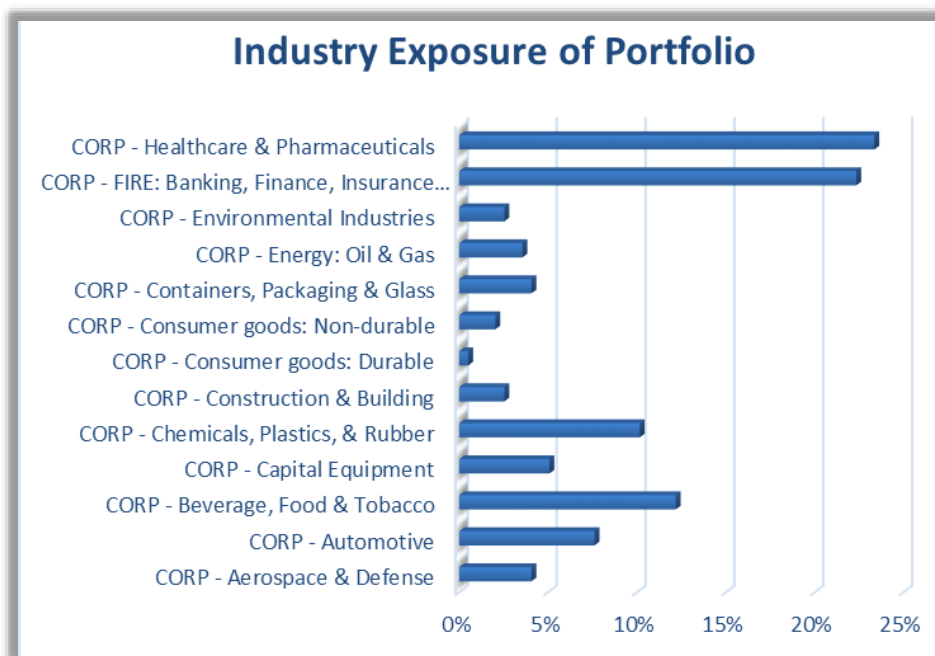
- » **Transactions:** Access all purchases and sales reported for the CLO universe. Draw key insights into relative performance by dissecting what assets are traded and at what market price.



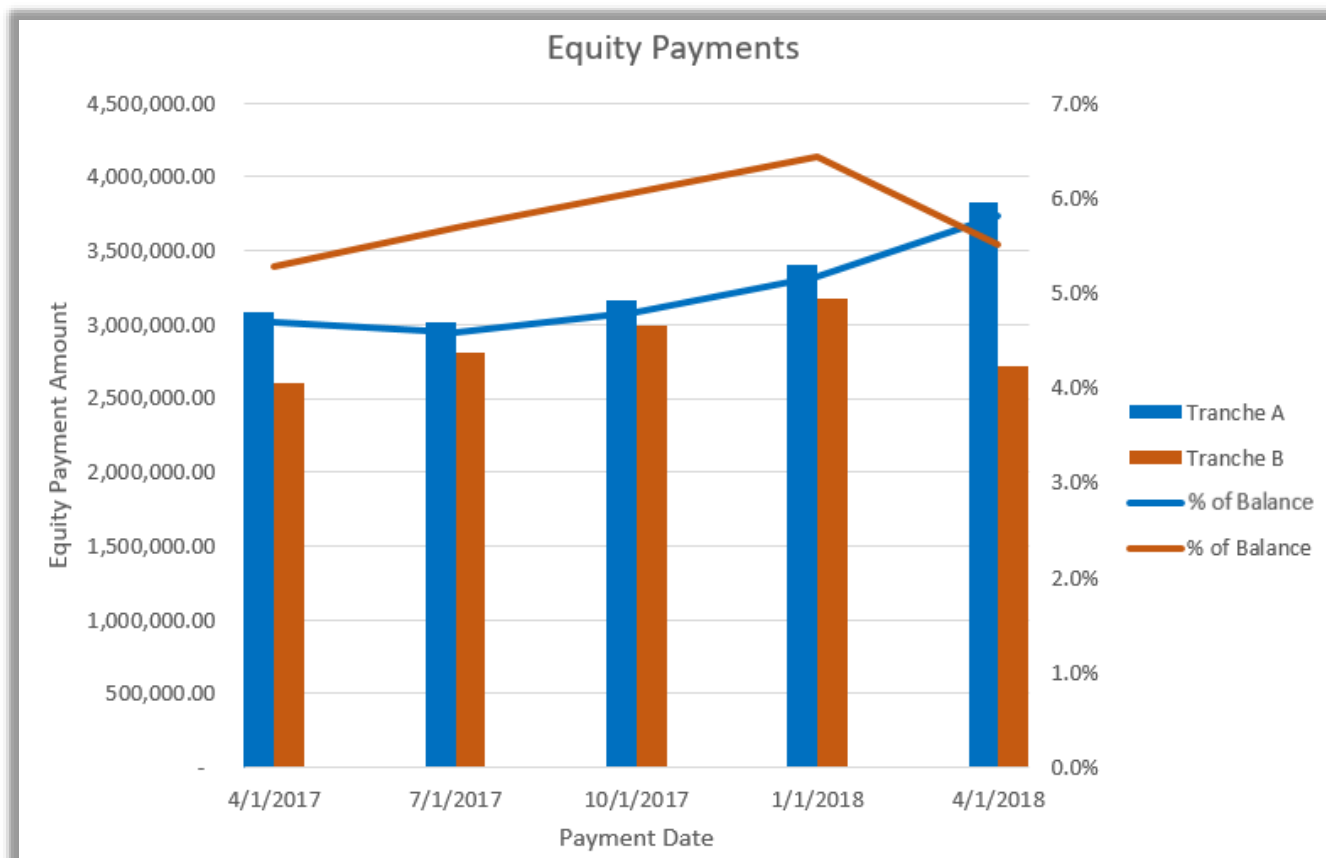
- » **Expenses:** Track all of the expenses a CLO incurs month over month.

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.

## Other Solutions

You can also access our economic, credit and cash flow models and data for CLO Investors via cutting edge content delivery methods such as local/hosted APIs, microservices, iFrames, and Excel® Add-In.

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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