

Trepp takes CLO portfolio analysis, valuation, and data collection to a whole new level.

TreppCLO sets a new standard in data integrity, reporting transparency and analytical sophistication. In a single, integrated web-platform, TreppCLO provides users with a solution unlike anything in the CLO market today. With TreppCLO, investors, asset managers, and CLO stakeholders have access to the tools they need to better: analyze cash flows, benchmark performance, and monitor portfolio movements – and all of these capabilities rest on the industry's best data set.

TreppCLO's Data Set: Better Data. Better Decisions. Better Results.

Trepp's rigorous data cleansing and normalizing algorithms are redefining the status quo. TreppCLO's mission is to provide a new level of data quality, flexibility and control, enabling users to create more value, gain enhanced visibility, generate deeper insights and ultimately, demonstrate performance.

- ✓ Trepp's data set is integrated across numerous providers to offer users the most choice for ratings and price
- ✓ Reported values are overlaid with normalized and standardized values for true apples-to-apples comparison
- ✓ Trepp offers the most transparent and instantaneous access to reported CLO data

Cash Flow Analytics: Transparent. Rigorous. Fully Customizable.

Trepp's cash flow analytics enables users to analyze waterfalls quickly, create dynamic scenarios, and perform fully customized sensitivity analysis.

- ✓ Run single name assumptions and scenario analysis with zero lines of code
- ✓ Generate and export full collateral cash flows instantaneously
- ✓ Access fully transparent waterfall and all model assumptions



Monitor Portfolio Movements: Have the Market Come to You

Trepp has streamlined its CLO monitoring capabilities so users can spend more time generating value.

- ✓ Gain insight into manager judgment and behavior during varying market conditions
- ✓ Analyze trade effectiveness and identify patterns to gain competitive insights
- ✓ Create alerts to stay on top of movements across favorite managers and deals

Manager and Deal Benchmarking: Performance at Your Fingertips

Trepp provides users with the tools to dynamically compare managers, deals and portfolios along dozens of risk and performance metrics.

- ✓ Create benchmarks customizing criteria and cohorts
- ✓ Save hours of manual work with Trepp's reconciled trade and par build data sets
- ✓ Graph comparisons over time instantaneously and overlay with events, news and manager activity



TreppCLO: An Evolved Solution

TreppCLO originated from Trepp's acquisition of a European analytics startup well-versed in structuring and modeling CLO deals. Trepp's second acquisition of a CLO analytics firm in 2017 complemented modeling roots with data precision and analytics. After seeing the accuracy, timeliness, and transparency challenges created by manual data collection, Trepp built its proprietary golden set algorithm.

Trepp's solution allows investors and managers to overcome data inconsistencies, errors and non-reconcilable reporting standards in order to properly assess managers, deals and portfolios over time. In 2018, TreppCLO launched its next generation web-based analytics platform designed to take CLO portfolio analysis, valuation, data collection to a whole new level.

About Trepp

Trepp, LLC, founded in 1979, is a leading provider of data, analytics, and technology solutions to the global securities and investment management industries. Trepp specifically serves three key sectors: structured finance, commercial real estate, and banking to help market participants meet their objectives for surveillance, credit risk management, and investment performance. Trusted by the industry for the accuracy of its proprietary data, Trepp provides clients sophisticated, comprehensive models and analytics. Trepp is wholly owned by Daily Mail and General Trust (DMGT).