

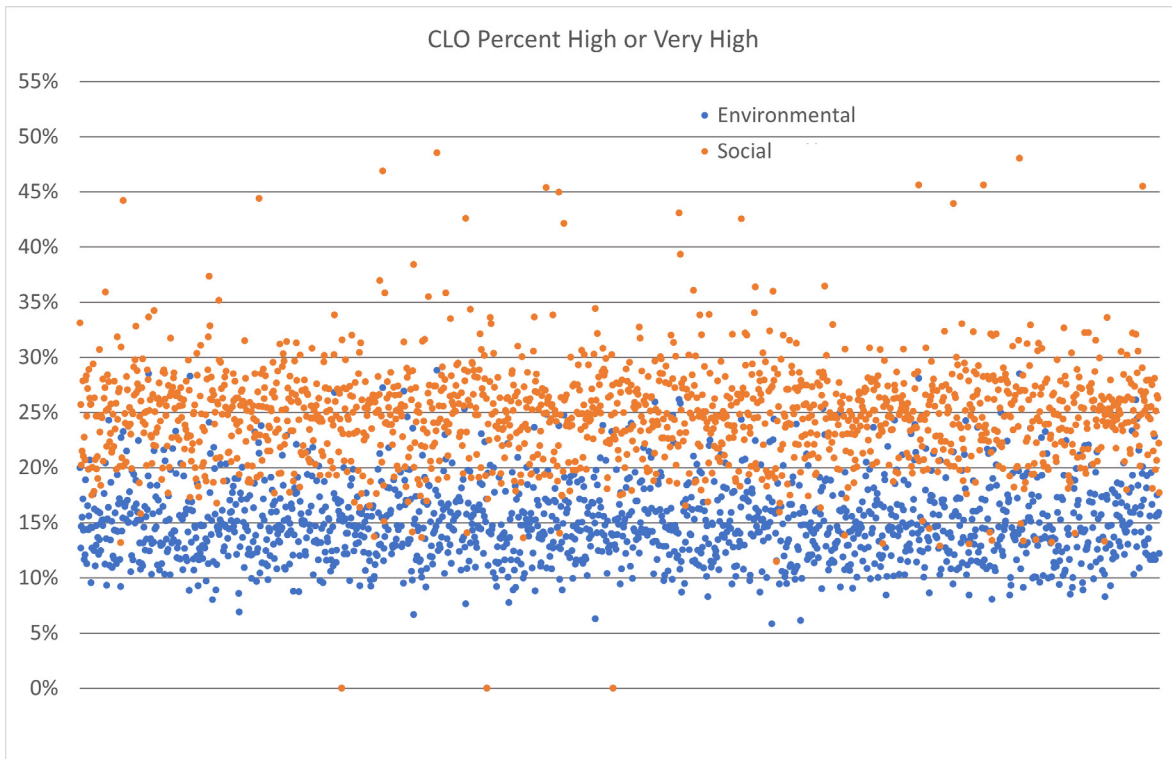
A comprehensive Excel-based tool that scores CLOs and CLO managers based upon their underlying collateral according to the specific collateral scoring and normalized industries to determine CLO ESG scores.

Key Features:



Standardized ESG Scoring for CLOs and CLO Managers

This tool leverages the wealth of Moody's Analytics loan level data and Moody's Investors Service (MIS) ESG Credit Impact scores for issuers. Where needed, collateral is mapped to normalized Moody's Industries and MIS ESG collateral sector scoring is applied. Unlike manager specific ESG scoring some use in the market, this methodology allows for the comparison of CLO manager/deal/portfolio scores on an absolute and relative basis across the CLO market. The display is fully customizable, providing results in numeric or graphical form.





Comprehensive issuer and manager scoring

Users can view ESG scores ranging from 1 (low) for industries with the strongest environmental, social and governance score and 5 (very high) for those with the weakest. As with WARF and other metrics, ESG is analyzed on a weighted average basis and percent “bad”, equivalent to a Triple “C” bucket. “Bad” is defined as “high” or “very high” risk.

| Manager | Environmental Average | Social Average | Governance Average | Environmental % "Bad" | Social % "Bad" | Governance % "Bad" |
|---------|-----------------------|----------------|--------------------|-----------------------|----------------|--------------------|
| Deal 1 | 2.80 | 3.31 | 3.89 | 20.00% | 33.11% | 80.95% |
| Deal 2 | 2.67 | 3.19 | 3.86 | 12.72% | 25.72% | 78.38% |
| Deal 3 | 2.66 | 3.11 | 3.89 | 14.67% | 20.21% | 83.75% |
| Deal 4 | 2.73 | 3.13 | 3.88 | 15.52% | 21.51% | 84.59% |
| Deal 5 | 2.73 | 3.24 | 3.85 | 17.16% | 27.86% | 80.34% |
| Deal 6 | 2.59 | 3.17 | 4.03 | 14.32% | 21.02% | 90.73% |
| Deal 7 | 2.53 | 3.14 | 3.86 | 11.66% | 22.76% | 81.53% |
| Deal 8 | 2.56 | 3.14 | 3.86 | 12.08% | 20.68% | 80.39% |
| Deal 9 | 2.79 | 3.24 | 3.62 | 18.89% | 27.93% | 60.31% |
| Deal 10 | 2.66 | 3.22 | 3.74 | 14.39% | 28.31% | 66.69% |
| Deal 11 | 2.54 | 3.17 | 3.85 | 11.30% | 24.69% | 78.87% |
| Deal 12 | 2.73 | 3.25 | 3.85 | 16.54% | 27.15% | 79.66% |
| Deal 13 | 2.59 | 3.14 | 3.99 | 14.37% | 19.84% | 87.79% |
| Deal 14 | 2.73 | 3.24 | 3.82 | 15.64% | 28.90% | 75.63% |
| Deal 15 | 2.77 | 3.21 | 3.92 | 20.69% | 26.28% | 80.20% |
| Deal 16 | 2.74 | 3.20 | 3.68 | 14.57% | 25.72% | 65.23% |
| Deal 17 | 2.50 | 3.14 | 3.87 | 9.57% | 25.76% | 81.14% |
| Deal 18 | 2.57 | 3.09 | 3.99 | 12.69% | 17.52% | 88.80% |
| Deal 19 | 2.60 | 3.14 | 4.00 | 14.56% | 20.04% | 89.25% |
| Deal 20 | 2.69 | 3.22 | 3.80 | 17.59% | 29.40% | 77.56% |



Frequent data updates

The data is continually refreshed through an XLA template. Alternatively, users can access the template (updated monthly) via Moody’s Analytics [Structured Finance Portal](#) or through your Moody’s Analytics customer representative.



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