



## CLO Compliance & Investor Reporting

### — Services Overview

Services Offered	Coverage
CLO Compliance Monitoring	Daily OC/IC Coverage Tests, Collateral Quality (WARF, WARR, Diversity), Portfolio Concentration limits, CCC basket monitoring with trigger, result, and cushion analysis
Investor & Cash Reporting	Daily cash summaries, waterfall distribution tracking, investor-ready reporting aligned with indenture and disclosure requirements
Trade Impact & Hypothetical Testing	Pre- and post-trade impact analysis across OC/IC, WARF, WAS, WAL, CCC baskets; eligibility validation prior to execution
Warehouse & Ramp-Up Support	Monitoring of ramp-up activity, capital calls, borrowings, borrowing base compliance, and PAI calculations at warehouse closing
Reinvestment Period Oversight	Tracking of reinvestment eligibility, compliance with indenture rules, and reinvestment activity governance
Collateral Quality & Risk Analysis	Asset-level risk analysis including sensitive assets, rollovers, agent non-compliance, and downgrade exposure
Coverage & Concentration Matrix Reporting	Daily matrix reports covering Collateral Coverage, Interest Coverage, Collateral Quality, and Portfolio Concentration tests
Cash Forecasting & Funding Support	Cash flow forecasting, borrowing requests, and coordination of funding submissions to underwriters
Data Reconciliation & Controls	Security Master attribute reconciliations between Trustee and Administrator; exception tracking and audit support
Trustee Review & Monthly Reporting Support	Support for monthly trustee reporting, reconciliations, and review processes
Systems & Platform Integration	Experience across WSO, GENEVA, Bloomberg, ClearPar, ClearWater, VPM, Bank Debt, Seipe