

Securitization Office™

Securitization solutions



CDO Suite™

Model deals without programming. Analyze compliance tests and hypothetical trades. Track complex collateral, including syndicated loans. Handle multi-currency portfolios. Choose powerful, flexible, and easy-to-use software that allows you to administer all facets of your CDO transactions.

Leading CDO managers and trustees choose CDO Suite™.

Drawing on our deep pool of talent and knowledge of the CDO market, we've created a powerful, flexible, and easy-to-use system to allow collateral managers and trustees to administer all facets of their CDOs. Designed from the ground up for the CDO market, CDO Suite™ includes the following features:

- Full historical reporting, as of any date
- The ability for business users to model and maintain deals without programming knowledge
- Comprehensive library of CDO compliance test templates
- Dynamic, user-defined rules to determine:
 - Notched ratings
 - Recovery rates
 - Principal balance
- Multi-scenario hypothetical trade analysis
- Data comparison tools
- Detailed support for a broad array of collateral, including corporate bonds, factor-based securities, syndicated loans, credit default swaps, and PIKing assets
- Security master with deal-level overrides
- Multi-currency support
- Deal and asset level swaps
- Flexible tracking of interest proceeds and principal proceeds
- Separation of cash application from transaction reporting
- Expected vs. actual transaction reporting
- Unlimited user-defined fields
- Robust library of standard reports
- Data import/export tools
- User activity logging
- User access control available at multiple levels
- A web-native user interface
- Centralized, relational database design

When you choose CDO Suite™, you draw on our team's multi-functional experience serving participants in hundreds of CDOs. We offer you the latest in CDO technology and the professional services to assist you in successfully implementing the many facets of your CDO business plan.

For more information about CDO Suite™ or other securitization products and services, visit www.deloitte.com/us/securitization or contact:

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