

### The market challenge

CLOs are highly complex and nuanced, requiring detailed risk analysis and monitoring to ensure that compliance limits are met. Yet developing and programming scalable, flexible and accurate testing models is difficult, costly and time consuming, while other solutions provide untailored, unamendable models that lack transparency, compromise independence and risk data accuracy.



## Solvass Compliance

Compliance is a simple to use, rules-based and scalable platform that provides clear calculations for your Collateralized Loan Obligations. Cost-effective and user-configurable, the platform enables you to navigate boundaries using coverage, collateral quality and concentration limits for each CLO, ensuring effective, efficient risk management without the need for programming knowledge.

### Highly-accurate calculations for CLOs



- Run robust compliance tests and hypothetical trade scenario analysis capabilities to minimize risk and ensure the accuracy of data output
- Offers system fields and templates for industry standard calculations, with the flexibility to customize your calculations with user defined fields as needed
- Model deals without the need for programming knowledge, greatly reducing complexity, minimizing costs, and saving valuable time
- Integrates seamlessly with Solvas Portfolio and Solvas PoP, enabling creation of a calculation model for compliance testing and waterfall payments over the life of the deal, with point in time Portfolio Snapshots – utilizing information from Portfolio – to calculate and display the results

### Strengthen your process to stay compliant



- Our easy-to-use platform allows you to model and maintain deals without programming knowledge
- Use our comprehensive library of CLO compliance test templates and create custom variables tailored to your needs
- Multi-scenario trade analysis and data comparison tools give a clearer view of portfolio potential.
- Models are built in partnership with our experts to meet your specific needs and exacting business standards
- User-controlled compliance models allow for iterative calculation testing
- Dynamic, user-defined rules allow you to determine notched ratings, recovery rates, principal balances and calculations

**Request a demo** - find out more about how Solvas Compliance can help your business

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**Combines seamlessly with:**

Solvass **Portfolio**

Solvass **PoP**