

Product Guide

IGM

Structured Finance



Structured Finance

CREDIT	IIIA	Asia	Structured Finance
	Americas Investment Grade	High Yield	Loans
	Europe Investment Grade	Emerging Markets	MTNs

WHY IGM?

- ▶ Comprehensive **real-time primary market intelligence** on the structured finance markets around the globe
- ▶ Coverage Includes: Autos, Credit Cards, Equipment ABS, CLOs, CMBS, RMBS, Whole Business Securitizations
- ▶ IGM is **ahead of the competition** in terms of speed, accuracy and completeness of information
- ▶ IGM’s securitization experts have a **wealth of experience** and an impressive list of market contacts
- ▶ **Daily and Weekly SF Monitors**, Update and Summary of all covered SF Deals
- ▶ Easy reference **pricing & volume tables** provide at-a-glance overviews of recent and historical issuance
- ▶ Web-based **data archive going back to 1995** boasting an array of search filters with results downloadable to Excel
- ▶ Over 60 datapoints captured for SF deals
- ▶ Customized API Feeds maximize efficiency of resources

ALERTS!

Global Updates, Market Commentary, Deal Details for ABS, CMBS, CDO plus regional news filters and summary reports

Bloomberg

REFINITIV

Key Pages
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Global SFW001 - Headlines IGMN4 - Newsfeed SFW004 - Market Pulse
Europe SFW400 - Index SFW401 - Headlines IIAB04 - Market Pulse
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Structured Finance Team

Anjela Traboulsi Head of US Structured Finance

Anjela is based in New York with over 20 years' experience covering new issuance of Asset Backed Securities, Commercial Mortgage-Backed Securities, and Collateralized Loan Obligations. In the past, Anjela has covered European and Latin American Securitizations for IGM and Equity and Fixed Income Funds for Lipper Analytical. Anjela holds BA and BS degrees from Brooklyn College.

Anil Mayre Senior European Analyst

Anil is London based and specializing in European structured finance, including ABS and MBS as well as CLOs. He is in his second stint with Informa, having first worked here from 2004 to 2011 before rejoining the company in July 2015 from Thomson Reuters where he was editor of the structured finance section of International Financing Review (IFR).

Kenji Ogawa Structured Finance Analyst

Kenji is based in New York. He joined Informa in 2022 and with him, brings 20-plus years of experience in the financial markets. Kenji previously worked for Mesirow Financial, trading various fixed income sectors. He began his career trading mortgage TBAs, then moved from government agencies to corporate bonds, and finally emerging market debt. He graduated with a degree in Economics from the Pennsylvania State University, is of Japanese and Honduran heritage, and speaks fluent Spanish.

Real Time Email Pulse Alerts on all New Issue Developments

[Bryant Park Funding 2023-19] \$397mm CLO via MUFG *Pvg Dtls*

By Anjela Traboulsi January 31 2023 at 18:51

1/31 [Bryant Park Funding 2023-19] \$397mm CLO via MUFG. Transaction Size: \$397.00mm New Issue CLO Notes. Transaction Name: Bryant Park Funding 2023-19 Ltd. Collateral Manager: Marathon Asset Management, L.P. Sole Placement Agent: MUFG Securities Americas Inc. Ticker: BRYPK 2023-19. Type: BSL CLO. Closing Date: March 3, 2023. First Payment Date: October 15, 2023. Non-Call Period: March 3, 2025. Reinvestment Period: April 15, 2028. Maturity Date: April 15, 2036.

Capital Structure:

Class	Par (mm)	Par Sub*	SP	Coupon
A-1	\$248.00	38.00%	AAA	3mS-235
A-2A	\$40.00	24.75%	AA	3mS-300
A-2B	\$13.00	24.75%	AA	6.13%
B	\$24.00	18.75%	A	3mS-390
C-1	\$18.00	13.00%	BBB-	3mS-602

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Key Reports



ABS PRICED

1/19 [Affirm Asset Securitization Trust (AFFRM) 2023-A] \$500mm Consumer Loan ABS via C(str)/BC/RBC /TRUIST. Co Managers : ING, Morgan Stanley. Deal Size : \$500mm. Exp. Settle : January 26, 2023. Offering Format : 144A/RegS. First Pay Date : March 15, 2023. ERISA : Yes. Exp. Ratings : DBRS. Min Denoms : \$100K x \$1K (Class A-C); \$850K x \$1K (Class D). Ticker : AFFRM 2023-A. B&D : Citi. Delivery : DTC, Euroclear, Clearstream.

Capital Structure:

CLS	AMT(mm)	DBRS	WAL*	P.WIN	BENCH	SPRD	YLD	CPN	PRICE
A	\$418.890	AAA	2.23	23-30	I-CRV	+270	6.702	6.61	99.99783
B	\$30.050	AA	2.55	30-31	I-CRV	+340	7.294	7.18	99.98521
C	\$27.660	A	2.64	31-31	I-CRV	+440	8.263	8.12	99.98761
D	\$23.400	BBB	2.64	31-31	I-CRV	+540	9.263	9.09	99.99907

* Assumes 30% CPR to the 10% clean-up call

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