



Yield Book Collateralised Loan Obligations (CLOs) data, cash flows, and analytics

For more than 35 years, Yield Book has been a trusted source of fixed income analytics for institutional buy-and sell-side clients globally. Building upon this legacy, we have added an enhanced framework for analysing and valuing Collateralised Loan Obligations (CLOs) into our product suites.

Our offering

Comprehensive coverage	CLO deal and tranche information, cash flows, loan level data, test & trigger data
Analytical Capabilities	Ability to tun risk analytics, projected cash flows, scenario analysis (CPR/CDR/Loss Severity) on a single tranche level and portfolio level
CLO Features	CLO call functionality, reinvestment assumptions
Predictive Models	Extension of Yield Book market leading modelling capabilities to the CLO space – loan level credit and prepayment models
Monthly Research	Yield Book Research team publishes monthly CLO report which is available to all Yield Book clients

CLO coverage

3,000+

US & European Deals

30,000+

Tranches

15,000+

Leveraged and large corporate loans

190+

CLO managers



Analyse CLOs across key Yield Book products

Clients can easily access Yield Book CLOs data, cash flows, and analytics within the Yield Book desktop platforms, Yield Book API, and Yield Book Add-In, with ability to flexibly define and produce portfolio analyses and reports. In addition, a core component of Yield Book's capabilities is its inherent open architecture, whereby users can customise the inputs and outputs for truly bespoke analytics.

CLO Research

Yield Book's Mortgage Research team continuously dedicates their time on developing new models, updating existing models as well as expanding our research library with primers, publications, and blogs.

Analysing CLOs in Yield Book

Yield Book users can easily retrieve deal and note level terms and conditions, loan level information and portfolio test trigger data sourced from trustee reports, and run cash flows. Users can also calculate analytics such as yield, duration, WAL, discount margin, DV01, To Call measures, etc.

Loan level data

Yield Book

10 Sample Table

	Instrument Name	Par Amount	Coupon	Term	Coupon Int.	Maturity	Call B.	Mark	Line Type	Issuer Mkt / Industry	Currency	Country	Counter
Instrument 1	Default Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Banking	USD	USA	PL427482
Instrument 2	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Banking	USD	USA	PL427482
Instrument 3	Default Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.50	FR12T 182d	Automotive	USD	USA	PL427482
Instrument 4	Second Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.50	FR12T 182d	Automotive	USD	USA	PL427482
Instrument 5	Default Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Consumer	USD	USA	PL427482
Instrument 6	Initial Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Consumer	USD	USA	PL427482
Instrument 7	Initial Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Consumer	USD	USA	PL427482
Instrument 8	Initial Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Consumer	USD	USA	PL427482
Instrument 9	Second Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.50	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 10	Initial Term Loan	1,000,000	2.50	250	USD	2030-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 11	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 12	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 13	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 14	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 15	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 16	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 17	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 18	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 19	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 20	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 21	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 22	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 23	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 24	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 25	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 26	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 27	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 28	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 29	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 30	First Lien Initial Term Loan	750,000	4.75	475	USD	2028-01-01	False	98.75	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 31	Second Lien Initial Term Loan	750,000	7.00	700	USD	2028-01-01	False	98.13	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 32	First Lien Initial Loan	1,125,000	4.75	475	USD	2028-01-01	False	98.13	FR12T 182d	Healthcare & Pharmaceuticals	USD	USA	PL427482
Instrument 33	Default Term Loan	1,623,000	4.81	475	USD	2028-01-01	False	98.13	FR12T 182d	Chemicals Plastics & Rubber	USD	USA	PL427482
Instrument 34	Initial Term Loan	1,623,000	4.81	475	USD	2028-01-01	False	98.13	FR12T 182d	High Tech Industries	USD	USA	PL427482
Instrument 35	Term Loan	234,000	4.23	475	USD	2028-01-01	True	98.13	FR12T 182d	Heavy Equipment & Logistics	USD	USA	PL427482
Instrument 36	Initial Term Loan	899,000	3.71	475	USD	2028-01-01	False	98.13	FR12T 182d	High Tech Industries	USD	USA	PL427482

Source: Yield Book. For illustrative purposes only.

Deal & note information

Yield Book

CLO Sample Template

Note ID	83614UAE7				
Description	Sound Point CLO XXX B-1 144A				
Deal Information					
Original Balance	507,800,000	Current Balance	507,800,000	Total Par Amount	500,000,000
Deal Name	Sound Point CLO XXXX	Factor	1	Country	US
Deal Status	LIVE	Original WACC	1.611	Deal Currency	USD
Deal Type	BSL	Current WACC	1.7224	Manager	Sound Point
Closing Date	25/06/2021	Non-Call End	25/06/2023	Trustee	BNY Mellon
First Payment	25/10/2021	Reinvestment End	27/07/2026	Arranger	JP Morgan Chase & Co
Next Payment	25/07/2022	Legal Final	25/07/2034	Issuer	Sound Point CLO XXXX Ltd
Note Information					
Class Name	B-1	Issued Amount	42,000,000	Coupon Type	Floating
Coupon	1.85771	Outstanding Amount	42,000,000	Coupon Formula	3m USDLibor + 1.60 %
Subordination	0.241	Moody's	Aa2	Currency	USD
OC Required	1.216	S&P	NA	Payment Freq	4
OC Actual	1.318	Fitch	NA	Day Count	Act/360
Nominal Analytics					
Price	100	Accrued Interest	0.142	Duration	6.289
Settlement Date	Market	Yield	3.046	DV01	0.063
Curve Type	Wal	Discount	7.019	Spread to Swap	-10.554
Curve Date	06/05/2022	Discount Margin	159.986	Spread to Tsy	-8.472

Cash flow report

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CLO GDSI FLOW REPORT

Sound Point: CLO 100X

Class: R-1

Settle: 05/12/2022 - 0.00% WPI: 5.9% Index (LIB3): 1.402 Assume Call: N

Payment Number	Payment Date	Years From Settle	Effective Date	Principal Paid	Interest Paid	Principal Payment	Interest Payment	Total Cash	Cum Total Cash	Interest	Intests
1	07/25/2022	1.45	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	1,936,180	0	0
2	10/25/2022	0.46	2/27/2022	1,957,457	1,957,457	0	1,957,457	1,957,457	3,893,637	0	0
3	1/25/2023	1.70	2/27/2022	1,957,457	1,957,457	0	1,957,457	1,957,457	5,851,094	0	0
4	04/25/2023	0.96	2/27/2022	1,914,904	1,914,904	0	1,914,904	1,914,904	7,765,998	0	0
5	07/25/2023	1.50	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	9,702,178	0	0
6	10/25/2023	1.70	2/27/2022	1,957,457	1,957,457	0	1,957,457	1,957,457	11,659,635	0	0
7	01/25/2024	1.70	2/27/2022	1,957,457	1,957,457	0	1,957,457	1,957,457	13,617,092	0	0
8	04/25/2024	0.96	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	15,553,272	0	0
9	07/25/2024	2.20	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	17,489,452	0	0
10	10/25/2024	2.45	2/27/2022	1,957,457	1,957,457	0	1,957,457	1,957,457	19,446,909	0	0
11	01/27/2025	2.92	2/27/2022	2,000,000	2,000,000	0	2,000,000	2,000,000	21,446,909	0	0
12	04/27/2025	2.96	2/27/2022	1,872,350	1,872,350	0	1,872,350	1,872,350	23,319,270	0	0
13	07/27/2025	3.46	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	25,255,450	0	0
14	10/27/2025	3.46	2/27/2022	2,000,000	2,000,000	0	2,000,000	2,000,000	27,255,450	0	0
15	01/26/2026	3.71	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	29,191,640	0	0
16	04/27/2026	3.71	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	31,127,820	0	0
17	07/27/2026	4.21	2/27/2022	1,936,180	1,936,180	0	1,936,180	1,936,180	33,064,001	0	0
18	10/26/2026	4.46	2/27/2022	1,936,180	1,936,180	11,486,998	1,936,180	15,423,178	46,487,179	0	0
19	01/26/2027	4.70	2/27/2022	1,881,502	1,881,502	20,830,038	1,881,502	18,713,540	65,198,717	0	0
20	04/26/2027	4.36	2/27/2022	265,806,679	1,238,035	19,037,718	1,238,035	16,765,755	85,644,470	0	0

Mail

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Sector Files

PortPpk

Batch

[Read our recent research with LPC, also an LSEG business on CLO: An introduction to CLOs](#)

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