

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

For more than 30 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

<p><b>Comprehensive coverage</b></p>	<p>Complete CLO terms and conditions, cash flows, 100+ loan level data fields from trustee reports, test &amp; trigger data covering interest coverage, over Collateralisation, collateral concentration, credit metrics and other tests</p>
<p><b>Enhanced analytics and modelling capabilities</b></p>	<p>Yield Book analytical toolbox for CLOs, including extensive price/yield analytics library, VaR, default, loss recovery and prepayment models</p>
<p><b>Full functionality</b></p>	<p>Full Yield Book functionality for CLOs, including price/yield analytics, scenario analysis with CDR/CPR/recovery/call assumptions, performance attribution, collateral summary, and deal page</p>

## CLO coverage



**2,000+**  
US & European Deals

**15,000+**  
Tranches

**14,500+**  
Leveraged and large corporate loans

**150+**  
CLO managers





## Contact us

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**LSEG DATA & ANALYTICS**