# 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





## 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**

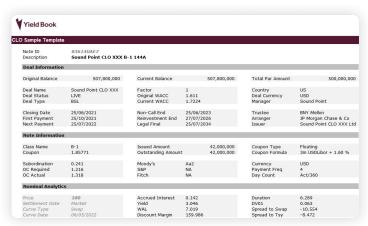
Yield Book users can easily retrieve deal and note level terms and conditions, loan level information and portfolio test trigger data sourced from trustee reports, and run cash flows. Users can also calculate analytics such as yield, duration, WAL, discount margin, DV01, To Call measures, etc.

#### Loan level data

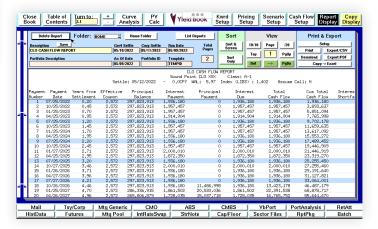
CLO Sample Templata														
Issuer Name	Instrument Name	Par Amoun.	Couper	Spreau	Coupon India	Materity - Date	Cov Lit -	Marke -	Lien Type	Issuer Moody's Industry	Currency	Country	Couper -	B
ssuer 1	Initial Term B Loan	1,463,022	2.96	250	USOLibor.1m	27/00/2025	False	97.03	FIRST_LIEN		USD	USA	FLOATING	L
ssuer 2	First Lien Initial Term Lean	1,926,647	5.50	475	USDLiber.1m	01/06/2028	False	96.67	FIRST_LIEN	Services: Consumer	USD	USA	FLOATING	U
ssuer 3	Delayed Term Loan	70,323	4.50	375	USOLibor.3m	17/11/2020	False	99.50	FIRST LIEN	Automotive	USD	USA	FLOATING	L
squer 4	Term Lean	718,000	4.25	375	USOUbor.3m	17/11/2028	False	98.91	FIRST LIEN	Aerospace & Defense	USD	USA	FLOATING	1.0
asuer 5	Initial Dollar Term Loan	1,950,000	3.25	275	USOLibor.1m	04/02/2025	False	95.55	FIRST LIEN	Services: Dusiness	USD	USA	FLOATING	L
ssuer 6	Initial Term Loan	1.454.576	4.14	368	USDL/bor.tm	23/05/2025	False	96.30	FIRST LIEN	Reverage Food & Tobacco	USD	LPSA	FLOATING	L
isper 7	September 2019 Term Loan	992,405	2.90	250	USDE Box 1m	15/04/2027	True	95.29	FIRST LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	- 1
power R	2021 Incremental Term Loan	1.243,750	6.50	550	USDL/bor.1m	26/06/2026	False	91.81	FIRST LIEN	Healthcare & Pharmaceuticals	USD	USA	FLOATING	- i
steam 9	Initial Term Loan	1.979.540	4.00	350	LISDE Box. Im	14/11/2025	False	98.75	FIRST LIEN	Chemicals Diastics & Bubber	USD	LISA	FLOATING	- 1
squer 10	First Lien Initial Term Loan	992,424	5.01	400	USOLibor.3m	08/01/2027	False	99.71	FIRST LIEN	Healthcare & Pharmaceuticals	USD	USA	FLOATING	i
squer 11	Initial Term B Loan	2,914,265	3.98	300	USDLibor.3m	21/07/2028	False	99.10	FIRST LIEN	Transportation: Caspo	USD	USA	FLOATING	- 1
touer 12	First Lien Term C Loan	419,366	5.00	425	USDLibor.3m	25/05/2028	False	99.34	EIRST LIEN	Services: Business	USD	LISA	FLOATING	- î
ouer 13	First Lien Initial Term Loan	1.488.750	4.75	400	USOL bor. Im	04/05/2028	False	99.36	FIRST LIEN		USD	UNA	FLOATING	- 1
stuer 14	Facility AX	2,000,000	2.19	300	USOLibor, Im	31/01/2029	False	99.00	EIRST LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	- i
squer 15	Initial Term Loan	668,962	4.50	350	USDL bor.3m	31/10/2024	False	98.75	EVENT LIEN	Energy: Oil & Gas	USD	USA	FLOATING	ī
stuer 16	Tranche G. I Term Loan	042,305	4.50	350	USDL/bor.1m	20/12/2024	False	99,39		Utilities: Electric	USD	USA	FLOATING	·
squer 17	Term Lean	293,000	4.50	375	USDSoft.tm	15/02/2029	False	99.13	EXPECT LIEN	High Tech Industries	USD	USA	FLOATING	- i
sinar 15	First Lien Initial Term Loan	1,985,013	4.76	375	USOL box 3m	17/05/2020	Calse	95.30		Consumer goods: Durable	USD	USA	FLOATING	
ssuer 19	First Amendment Term Loan	1,980,000	4.75	400	USDLibor.3m	01/12/2027	False	98.08	FIRST LIEN	High Tech Industries	USD	USA	FLOATING	- 1
ssuer 20	Term B-1 Loan	1,240,625	3.40	300	USDL box Im	01/04/2026	False	95.13	FIRST LIES	Media: Broadcasting & Subscri		LISA	FLOATING	ì
squer 21	First Lien 2021-2 Additional Term Loan	1.683.780	4.75	425	USDL-bor.1m	15/02/2027	False	99.56	FIRST LIEN	Backing	USD	USA	FLOATING	ì
strater 22	First Lean Initial Dollar Torm Loan	3,316,289	3.70	325	USDLibor, Im	20/10/2025	Ealse	95.10		Media: Broadcasting & Subscri		USA	FLOATING	-
suer 23	Initial Term Loan	1,895,153	4.00	300	USCL bor.6m	11/12/2026	True	96.38		Transportation: Consumer	USD	CAN	FLOATING	ì
State 24	Tranche 3 Term Loan	1,588,000	4.50	450	USDSoft tee	15/02/2029	False	99.38		Aerospace & Defense	USD	USA	FLOATING	-
touer 25	Term Loan B (Und)	2,288,000	4.50	400	USDSoft.1m	01/03/2029	False	99.38		High Tech Industries	USD	USA	FLOATING	ì
squar 26	Initial Term Loan	1,219,361	3.71	325	USOL bor. Im	05/04/2025	False	97.23		Telecommunications	USD	UNA	FLOATING	-
stuer 25 stuer 27	Initial Term Loan	2,161,582	4.00	350	USDLibor, Im	04/05/2025	False	98.40		Healthcare & Pharmaceuticals	USD	USA	FLOATING	- 1
squer 28	Term 8-1 Loan	996,750	5.50	475	USCL bor.3m	07/07/2028	False	86.75		Retail	USD	LISA	FLOATING	- 1
stuer 29	Term 9-2 Loan	1,242,622	2.96	250	USCLiber, Im	30/09/2026	Cales	97,44		Media: Broadcasting & Subscri		USA	FLOATING	-
ssuer 30	First Lien Initial Term Loan	640,051	4.71	425	USDLibor.im	23/04/2026	False	98.89	CHART LIEN	High Tech Industries	USD	USA	FLOATING	- i
sider 30	Second Lian Initial Term Loan	1.000.000	7.00	650	USOL box 3m	02/00/2029	Calse	97.75	SECOND LIEN		USD	USA	DOSTING	-
stuer 32	Initial Term Loan	121,385	4.63	325	USOLibor.im	24/03/2029	False	98.25	FIRST LIEN	Gentler	USD	USA	FLOATING	i
ssuer 32 ssuer 33	Initial Term Loan	1,023,930	4.63	325	USDUBBRAM USDUBBRAM	22/09/2026	False	99.13		Chamicals Plantics & Bubbar	USD	USA	FLOATING	-
ssuer 34	Initial Term Loan	1,980,000	3.60	375	USDLibor.5m	24/03/2028	True	99.25		Services: Business	USD	USA	FLOATING	
ssuer 34 ssuer 35	Inbai tem Loan Term Loan	354,220	4.25	325	USDLibor.tm	27/08/2028		99.25		Hotel Gaming & Leisure	USD	USA	FLOATING FLOATING	U
			3.71	375			True	99.38			USD	USA		-
ssuer 36	Initial Term Loan	3,959,079												

Source: Yield Book. For illustrative purposes only.

### Deal & note information



## Cash flow report



Read our recent research with LPC, also an LSEG business on CLO: An introduction to CLOs



# Contact us

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