Yield Book

Yield Book **Collateralized 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 analyzing and valuing Collateralized Loan Obligations (CLOs) into our product suites.

Our offering

Comprehensive coverage	Complete CLO terms and conditions, cash flows, 100+ loan level data fields from trustee reports, test & trigger data covering interest coverage, over collateralization, collateral concentration, credit metrics and other tests
Enhanced analytics and modelling capabilities	Yield Book analytical toolbox for CLOs, including extensive price/yield analytics library, VaR, default, loss recovery and prepayment models
Full functionality	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

CLO coverage

~2,300+
US & European deals

17,400+
Tranches

9,000+
Leveraged and large corporate loans

180+
CLO managers

Analyzing CLOs in Yield Book

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 customize 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.

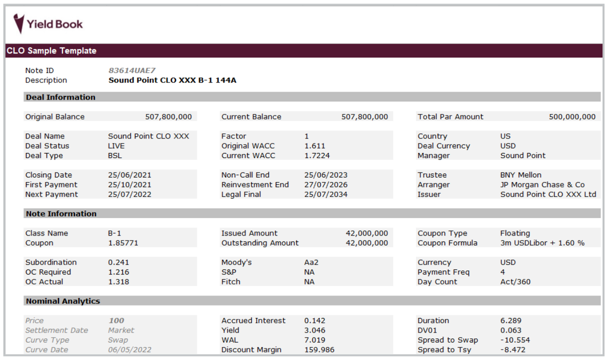
Read our recent research with LPC, also an LSEG business on CLO: *An introduction to CLOs*

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

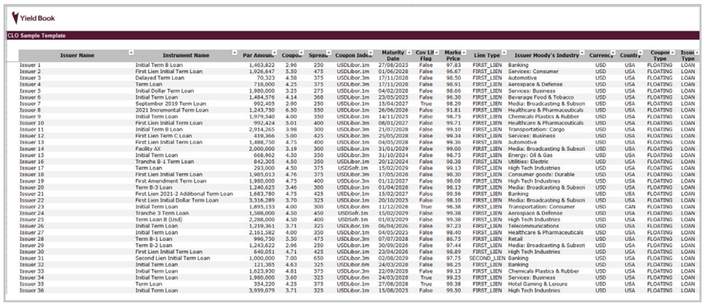
Analyze CLOs across key Yield Book products

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.

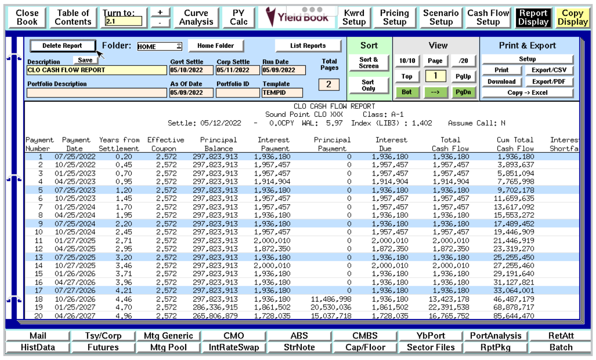
Deal & note information



Loan level data



Cash flow report



Source: Yield Book. For illustrative purposes only.

For more information contact us at sales@yieldbook.com or visit our website: solutions.yieldbook.com
Americas +1 646 989 2200 | Europe +44 20 7334 8963 | Asia Pacific +886 2 8979 4966 | Japan +81 3 6441 1015