

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*

www.yieldbook.com

Analyze CLOs across key Yield Book products

Loan level data

Instrument Name	Instrument Name	Par Amount	Compd.	Coupon Int.	Maturity	Call B.	Mark	Line Type	Instrument Body Industry	Currenc.	Cont.	Coupo	Index
Instrument 1	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Banking	USA	USD,182B	USA
Instrument 2	Fixed Income Initial Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Banking	USA	USD,182B	USA
Instrument 3	Default Term Loan	70,323	4.50	45	USD,loan	3/1/2023	False	90.00	PRST,182B	Automotive	USA	USD,182B	USA
Instrument 4	Fixed Income Initial Term Loan	718,600	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Banking	USA	USD,182B	USA
Instrument 5	Initial Dollar Term Loan	4,484,470	4.34	434	USD,loan	2/1/2023	False	90.00	PRST,182B	Aerospace & Defense	USA	USD,182B	USA
Instrument 6	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 7	2021 Investment Term Loan	1,243,750	6.00	600	USD,loan	2/24/2024	False	91.61	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 8	Initial Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 9	Fixed Income Initial Term Loan	492,424	3.63	363	USD,loan	2/26/2027	False	90.91	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 10	Initial Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 11	Fixed Income Term Loan	1,463,822	3.00	300	USD,loan	2/1/2023	False	89.24	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 12	Fixed Income Term Loan	1,463,822	3.00	300	USD,loan	2/1/2023	False	89.24	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 13	Fixed Income Term Loan	1,463,822	3.00	300	USD,loan	2/1/2023	False	89.24	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 14	Initial Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 15	Initial Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 16	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 17	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 18	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 19	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 20	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 21	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 22	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 23	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 24	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 25	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 26	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 27	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 28	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA
Instrument 29	Fixed Income Term Loan	1,463,822	2.50	250	USD,loan	1/10/2023	False	87.83	PRST,182B	Healthcare & Pharmaceuticals	USA	USD,182B	USA

Source: Yield Book. For illustrative purposes only.

Deal & note information

Yield Book

CLO Sample Template

Note ID

Description

R3614HAE7

Sound Point CLO XXX B-1 1444

Deal Information

Original Balance

507,600,000

Current Balance

507,800,000

Total Par Amount

500,000,000

Deal Name

Sound Point CLO XXX

Deal Status

LIVE

Deal Type

SBL

Factor

Original WACC

1.611

Current WACC

1.724

Country

US

Deal Currency

USD

Manager

Sound Point

Closing Date

25/06/2021

First Payment

20/10/2021

Next Payment

25/07/2022

Non-Call End

25/06/2026

Reinvestment End

27/07/2026

Legal Final

25/07/2034

Trustee

Arranger

Issuer

BNY Mellon

JP Morgan Chase & Co

Sound Point CLO XXX L

Note Information

Class Name

B-1

Coupon

1.85771

Issued Amount

42,000,000

Outstanding Amount

42,000,000

Coupon Type

Coupon Formula

Floating 3m USDLibor + 1.60 %

Subordinated

0.241

OC Required

1.216

OC Actual

1.318

Moody's

Aa2

NA

S&P

Fitch

NA

Currency

USD

Payment Freq

4

Day Count

Actual/360

Nominal Analytics

Price

100

Settlement Date

Market

Curve Type

Swap

Curve Date

20/06/2023

Accrued Interest

0.142

Yield

0.046

WAL

7.019

Recurrent Margin

159.886

Duration

DV01

Spread to Swap

-10.554

Sensit to Tw

-8.477

Cash flow report

[illegible]

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Americas +1 646 989 2200 | Europe +44 20 7334 8963 | Asia Pacific +886 2 8979 4966 | Japan +81 3 6441 1015

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