

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+

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.

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.

Loan level data

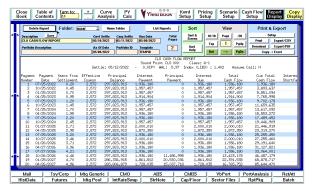
iample Template														
anger (engine														
Issuer Name	Instrument Name	Par Amoun.	Coupon	Spreau	Coupon Indu	Materity -	Fleg	Marke - Price	Lien Type	Issuer Hoody's Industry	Currency	Country	Couper - Type	Ise
ssuer 1	Initial Term B Loan	1,463,822	2.96	250	USCLibor.1m	27/09/2025	False	97.03	FIRST_LIEN	Banking	USD	USA	FLOATING	LC
ssuer 2	First Lien Initial Term Loan	1,926,647	5.50	475	USDL/bor.1m	01/06/2028	False	96.67		Services: Consumer	USD	USA	FLOATING	L
ISUAL 3	Delayed Term Loan	70,323	4.50	375	USOLibor.3m	17/11/2020	False	90.50	FIRST_LIEN	Automotive	USD	USA	FLOATING	LI
ssuer 4	Term Loan	718,000	4.25	375	USDLibor,3m	17/11/2028	False	98.91		Aerospace & Defense	USD	USA	FLOATING	LC
isuer 5	Initial Dollar Term Loan	1,950,000	3.25	275	USOLibor.1m	04/02/2025	False	98.66	FIRST_LIEN	Services: Business	USD	USA	FLOATING	LC
ssuer 6	Initial Term Loan	1,484,576	4.14	368	USDLibor.1m	23/05/2025	False	95.30		Beverage Food & Tobacco	USD	USA	FLOATING	LC
ssuer 7	September 2019 Term Loan	992,403	2.90	250	USDLibor.1m	15/04/2027	True	98.29	FORST_LIEN	Media: Breadcasting & Subscri	USD	USA	FLOATING	LC
power 8	2021 Incremental Term Loan	1,243,750	6.50	550	USDLbor.1m	26/06/2026	False	91.81	FIRST_LIEN	Healthcare & Pharmaceuticals	USD	USA	FLOATING	LC
ssuer 9	Initial Term Lean	1,979,540	4.00	350	USDLibor.1m	14/11/2025	False	98.75		Chemicals Plastics & Rubber	USD	USA	FLOATING	LC
ssuer 10	First Lien Initial Term Loan	992,424	5.01	400	USOLbor.3m	08/01/2027	False	99.71		Healthcare & Pharmaceuticals	USD	USA	FLOATING	1,0
ssuer 11	Initial Term B Lean	2,914,265	3.98	300	USDLibor.3m	21/07/2028	False	99.10		Transportation: Cargo	USD	USA	FLOATING	LC
squer 12	First Lien Term C Loan	419,366	5.00	425	USDLibor.3m	25/05/2028	False	99.34	FIRST_LIEN	Services: Business	USD	USA	FLOATING	LC
ssuer 13	First Lien Initial Term Loan	1,488,750	4.75	400	USDL/bor.1m	04/05/2028	False	99.35		Automotive	USD	USA	FLOATING	1.0
ssuer 14	Facility AX	2,000,000	3.19	300	USCLibor.tm	31/01/2029	False	99.00	FIRST_LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	LC
ssuer 15	Initial Term Loan	668,962	4.50	350	USOLbor.3m	31/10/2024	False	98.75		Energy: Oil & Gas	USD	USA	FLOATING	LC
muer 16	Tranche 8-1 Term Loan	642,305	4.50	350	USDL/bor.1m	20/12/2024	False	90.30	FIRST LIEN	Utilities: Electric	USD	USA	FLOATING	LC
ssuer 17	Term Loan	293,000	4.50	375	USDSefr.1m	15/02/2029	False	99.13		High Tech Industries	USD	USA	FLOATING	LC
isper 16	First Lien Initial Term Loan	1,965,013	4.76	375	USDLibor.3m	17/05/2026	Fatee	95.30	FIRST LIEN	Consumer goods: Durable	USD	USA	FLOATING	LC
ssuer 19	First Amendment Term Loan	1,960,000	4.75	400	USDL box 3m	01/12/2027	False	98.08	FIRST LIEN	High Tech Industries	USD	CPSA	FLOATING	1.0
ssuer 20	Term 8-3 Loan	1,240,625	3.46	300	USOLibor.1m	01/04/2025	False	95.13	FIRST LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	LC
osuer 21	First Lien 2021-2 Additional Term Loan	1.683.780	4.75	425	USDL/bor.1m	15/02/2027	False	00.56	FIRST LIEN	Ranking	USD	USA	FLOATING	LC
ssuer 22	First Lien Initial Dollar Term Loan	3,316,289	3.70	325	USDLibor.1m	20/10/2025	False	98.10	FIRST LIEN	Media: Breadcasting & Subscri	USD	USA	FLOATING	LC
stuer 23	Initial Term Loan	1.895.153	4.00	300	USOL bor.6m	11/12/2026	Truse	95.38	FIRST LIEN	Transportation: Consumer	USD	CAN	FLOATING	1.0
stuer 24	Tranche 3 Term Loan	1,588,000	4.50	450	USDSelfs tee	15/02/2029	False	99.38	FIRST LIEN	Aerospace & Defense	USD	LPSA	FLOATING	10
stuer 25	Term Loan B (Und)	2,288,000	4.50	400	USDSoft.1m	01/03/2029	False	99.38	FIRST LIEN	High Tech Industries	USD	USA	FLOATING	LC
ssuer 26	Initial Term Loan	1.219.361	3.71	325	USDLibor. Im	05/04/2026	False	97.23	FIRST LIEN	Telecommunications	USD	UNA	FLOATING	10
stuer 27	Initial Term Loan	2,161,592	4.00	350	USDLbor.1m	04/05/2025	False	98.40	FIRST LIEN	Healthcare & Pharmaceuticals	USD	USA	FLOATING	LC
squer 28	Term 8-1 Loan	996.750	5.50	475	USDL bor.3m	07/07/2028	False	85.75	FIRST LIEN	Retail	USD	LISA	FLOATING	1.0
muer 29	Term 9-2 Loan	1,242,622	2.96	250	USOLibor.1m	30/09/2026	False	97,44	CIDST LIEN	Media: Groadcasting & Subscri	USD	USA	FLOATING	L
squer 30	First Lien Initial Term Loan	640.051	4.71	425	USDL bor. Im	23/04/2026	False	98.89	FIRST LIEN	High Tech Industries	USD	USA	FLOATING	L
muer 31	Second Lian Initial Term Loan	1,000,000	7.00	650	USOLibor 3m	02/06/2029	Calsa		SECOND LIEN		USD	USA	DOATING	10
squer 32	Initial Term Lean	121.385	4.63	325	USDL bor 6m	24/03/2028	False	98.25	FIRST LIEN		USD	USA	FLOATING	Li.
isuer 33	Initial Term Loan	1,623,930	4.01	375	USDLibor.3m	22/09/2028	False	99.13	FIRST LIEN	Chemicals Plastics & Rubber	USD	USA	FLOATING	L
suer 34	Initial Term Loan	1,960,000	3.60	325	USDLibor.6m	24/03/2028	True	99.25	FIRST LIEN	Services: Business	USD	USA	FLOATING	LC
isuer 35	Torm Loan	354,220	4.25	325	USDE Box Im	27/06/2026	True	99.23		Hotel Gaming & Leisure	USD	USA	FLOATING	10
staer 36	Initial Term Lean	3,959,079	3.71	325	USCL bor. Im	15/08/2025	False	99.50		High Tech Industries	USD	USA	FLOATING	- Li

Source: Yield Book. For illustrative purposes only.

Deal & note information

Sample Template					
Note ID Description	83614UAE7 Sound Point CLO XXX B	1 144A			
Deal Information					
Original Balance	507,800,000	Current Balance	507,800,000	Total Par Amount	500,000,00
Deal Name Deal Status Deal Type	Sound Point CLO XXX LIVE BSL	Factor Original WACC Current WACC	1 1.611 1.7224	Country Deal Currency Manager	US USD Sound Point
Closing Date First Payment Next Payment	25/06/2021 25/10/2021 25/07/2022	Non-Call End 25/06/2023 Reinvestment End 27/07/2026 Legal Final 25/07/2034		Trustee BNY Mellon Arranger JP Morgan Chase Issuer Sound Point CLO	
Note Information	1				
Class Name Coupon	B-1 1.85771	Issued Amount Outstanding Amount	42,000,000 42,000,000	Coupon Type Coupon Formula	Floating 3m USDLibor + 1.60 %
Subordination OC Required OC Actual	0.241 1.216 1.318	Moody's S&P Fitch	Aa2 NA NA	Currency Payment Freq Day Count	USD 4 Act/360
Nominal Analytic	s				
Price Settlement Date Curve Type Curve Date	100 Market Swap 06/05/2022	Accrued Interest Yield WAL Discount Margin	0.142 3.046 7.019 159.986	Duration DV01 Spread to Swap Spread to Tsy	6.289 0.063 -10.554 -8.472

Cash flow report



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