LSEG Yield Book

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

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 Collateralisation, 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

2,000+
US & European Deals

15,000+
Tranches

14,500+
Leveraged and large corporate loans

150+
CLO managers





Analysing 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 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.

Analyse CLOs across key Yield Book products

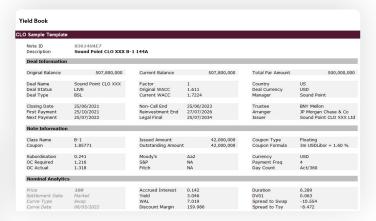
Yield Book users can easily retrieve deal and note level terms and conditions, loan level information and portfolio test trigger data sourced from trustee reports, and run cash flows. Users can also calculate analytics such as yield, duration, WAL, discount margin, DV01, To Call measures, etc.

Loan level data

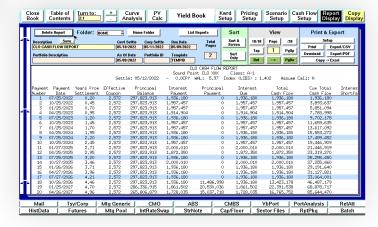
CLO Sample Template															
	Issuer Name	Instrument Name	Par Amoun.	Couper	Spreau	Coupon Index	Materity -	Cov Lit -	Marke -	Lien Type	Issuer Moody's Industry	Currency		Couper -	Iss
ssuer 1		Initial Term B Loan	1,453,022	2.96	250	USOLibor.1m	27/00/2025	False	97.03	FIRST_LIEN	Banking	USD	USA	FLOATING	LO
isuer 2		First Lien Initial Term Loan	1,926,647	5.50	475	USDL/bor.tm	01/06/2028	False	96.67		Services: Consumer	USD	USA	FLOATING	LO
muer 3		Delayed Term Loan	70,323	4.50	375	USOLibor.3m	17/11/2020	False	99.50	FIRST LIEN	Automotive	USD	USA	FLOATING	LO
ssuer 4		Term Loan	718,000	4.25	375	USOLbor.3m	17/11/2028	False	98.91		Aerospace & Defense	USD	USA	FLOATING	LO
ssuer 5		Initial Dollar Term Loan	1,950,000	3.25	275	USDLibor.1m	04/02/2026	False	95.55	FIRST LIEN	Services: Dusiness	USD	USA	FLOATING	LO
super 6		Initial Term Loan	1.484.576	4.14	368	USDLbor.1m	23/05/2025	False	96.30	FIRST LIEN	Reverage Food & Tobacco	USD	LPSA	FLOATING	LOI
ssuer 7		September 2019 Term Loan	992,405	2.90	250	USDLibor.1m	15/04/2027	True	95.29	FIRST LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	LO
power 8		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	LO
Street Q		Initial Term Loan	1,979,540	4.00	350	USDLibor, Im	14/11/2025	False	98.75	FIRST LIEN	Chemicals Diastics & Bubber	USD	LISA	FLOATING	100
squer 10		First Lien Initial Term Loan	992,424	5.01	400	uscubor.3m	08/01/2027	False	99.71	FIRST LIEN	Healthcare & Pharmaceuticals	USD	USA	FLOATING	LOI
squer 11		Initial Term B Loan	2,914,265	3.98	300	USDLibor.3m	21/07/2028	False	99.10		Transportation: Casso	USD	USA	FLOATING	10
squer 12		First Lien Term C Loan	419,366	5.00	425	USDLibor.3m	25/05/2028	False	99.34	EIRST LIEN	Services: Business	USD	USA	FLOATING	LO
squer 13		First Lien Initial Term Loan	1.488.750	4.75	400	USOL bor. Im	04/05/2028	False	99.36		Automotive	USD	UNA	FLOATING	LO
ssuer 14		Facility AX	2,000,000	2.19	300	USCLbor.im	31/01/2029	False	99.00		Media: Broadcasting & Subscri	USD	USA	FLOATING	LOI
ssuer 15		Initial Term Loan	668,962	4.50	350	USOLibor.3m	31/10/2024	False	98.75		Energy: Oil & Gas	USD	USA	FLOATING	LOI
muer 16		Tranche 9-1 Term Loan	042,305	4.50	350	USOLiber, Im	20/12/2024	Colne	99,39	CIRCL LIEN	Utilities: Electric	USD	USA	FLOATING	LOA
squer 17		Term Lean	293,000	4.50	375	USDSoft tre	15/02/2029	False	99.13	EXPERT LIEN	High Tech Industries	USD	USA	FLOATING	1.04
ssuer 10		First Lien Initial Term Loan	1,985,013	4.76	375	USOLibor.3m	17/05/2020	False	95.30		Consumer goods: Durable	USD	USA	FLOATING	LO
ssuer 19		First Amendment Term Loan	1,980,000	4.75	400	USDLibor.3m	01/12/2027	False	98.08	FREET LIES	High Tech Industries	USD	USA	FLOATING	LOI
350er 29 350er 20		Term 8-3 Loan	1,240,025	3.46	300	USDLibor.1m	01/04/2026	False	95.13		Media: Broadcasting & Subscri	USD	USA	FLOATING	LOA
squer 21		First Lion 2021-2 Additional Term Loan	1,683,780	4.75	425	USDLbor.1m	15/02/2027	False	99.56	FIRST LIEN	Ranking	USD	USA	FLOATING	LO
5500 21 5500 22		First Lion Initial Dollar Torm Loan	3,316,289	3.70	325	USDE Por Im	20/10/2025	False	95.10		Media: Broadcasting & Subscri	USD	LISA	FLOATING	100
ssuer 23		Initial Yerm Loan	1,895,153	4.00	300	USCLIDOF, IM	11/12/2026	True	96.38	FIRST_LIEN	Transportation: Consumer	USD	CAN	FLOATING	LO
55uer 23 55uer 24		Tranche 3 Term Loan	1,588,000	4.50	450	USDSoft ten	15/02/2028	False	99.38		Aerospace & Defense	USD	USA	FLOATING	LO
souer 24 souer 25		Term Loan R (Usd)	2,288,000	4.50	400	USDSoft.1m	01/02/2029	False	99.38	FIRST_LIEN	High Tech Industries	USD	USA	FLOATING	LOA
550er 25 550er 25		Initial Term Loan	1,219,361	3.71	325	LISOL Box 1m	05/03/2029	False	97.23		Telecommunications	USD	USA	FLOATING	LO
stuer 25 stuer 27		Initial Term Loan	2,161,592	4.00	350	USDLibor, Im	04/05/2025	False	98,40		Healthcare & Pharmaceuticals	USD	USA	FLOATING	LO
			996,750	5.50	475	USCLEOF.IM		False	86.75			USD	LISA		LO
ssuer 28		Term 8-1 Loan	990,730				07/07/2028			FIRST_LIEN	Retail	USD		FLOATING	
ssuer 29		Term 0-2 Loan First Lien Initial Term Loan	1,243,622	2.96	250 425	USOLibor.1m USOLibor.1m	23/04/2026	False	97,44	FERSI_LIEN	Media: Broadcasting & Subscri	USD	USA	FLOATING	LO
ssuer 30				7.00	650			Calse		PIRST_LIEN	High Tech Industries				LOI
ssuer 31		Second Lien Initial Term Loan	1,000,000			USCLibor.3m	02/06/2029			SECOND_LIEN		USD	USA	FLOATING	
ssuer 32		Initial Term Loan	121,385	4.63	325	USDLibor.6m	24/03/2028	False	98.25	FIRST_LUEN		USD	USA	FLOATING	LO
ssuer 33		Initial Term Loan	1,623,930	4.51	375	USDLibor.3m	22/09/2026	False	99.13	FIRST_LIEN	Chemicals Plastics & Rubber	USD	USA	FLOATING	LO
ssuer 34		Initial Term Loan	1,980,000	3.60	325	USDL/bor.6m	24/03/2028	True	99.25		Services: Business	USD	USA	FLOATING	LO
ssuer 35		Term Lean	354,220	4.25	375	USOLibor.1m	27/08/2026	True	99.38	FIRST_LIEN	Hotel Gaming & Leisure	USD	USA	FLOATING	LO
ssuer 35		Initial Term Loan	3,959,079	3.71	325	USDL bor. Im	15/08/2025		99.50		High Tech Industries	USD	LISA	FLOATING	

Source: Yield Book. For illustrative purposes only.

Deal & note information



Cash flow report



Contact us

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