

## CLO DATA API

# Unlock Complete Transparency Into the CLO Market

Morningstar Credit's **CLO Data API** delivers high-quality, rating-agency-standard data for collateralized loan obligations (CLOs), enabling faster analysis, deeper insight, and seamless integration into your existing workflow and data systems.



## Key Benefits of Morningstar Credit CLO Data



### Speed of Delivery

Rapid data processing and validation ensure you receive the most current CLO data with minimal lag to accelerate your analysis, reporting, and risk management.



### Regulatory-Grade Accuracy

Each data element undergoes robust validation designed to meet rating-agency quality standards and requirements, ensuring consistency and reliability.



### Breadth of Coverage

Our CLO universe spans major U.S. and European deals, with broader coverage than competitors, powering leading investment and research platforms like PitchBook.



### Seamless Integration

Our data is delivered via API for real-time access and easy loading into internal models, dashboards, risk management tools, and analytic systems.

## Core Data Components



### CLO Holdings

Comprehensive asset-level positions for underlying loans and securities.



### Trades

Detailed trade records for CLO collateral and liabilities.



### Tests

Key compliance, over-collateralization, and interest coverage test metrics.



### Bond-Level Information

Deal structure, tranche details, pricing, and performance data.

## Data Quality and Validation



### Normalization

All data fields are standardized across issuers, trustees, and filings for consistency.



### Outlier Detection

Automated validation screens for anomalies caused by extreme price movements or inconsistent inputs.



### Cross-Mapping

Industry and sector identifiers are harmonized for better comparability and analytics.

## Trusted by Industry Leaders

Morningstar Credit data powers the CLO analytics used across financial institutions and rating agencies. Industry leaders, including PitchBook, use our data to support accurate and timely coverage of the CLO market.

## Core Use Cases

The Morningstar Credit CLO Data API serves a diverse range of financial professionals, empowering each with critical data and insights tailored to their specific needs.



### Loan Traders and Participants

Access timely loan status from CLO reports (interest resets, margin payments, maturity changes, and amortization) and extract critical data points for analytics and real-time alerts.



### CLO Managers and PMs

Benchmark deals against competitors, identify outliers within underlying investments, and create customized data packs for in-depth, dynamic comparative analysis.



### Asset Sourcing

Take a transparent look at private asset markets with data that helps sourcing teams identify buyers and sellers faster and more efficiently.



### CLO Traders and Brokers

Gain deeper insight into underlying loan collateral and leverage granular loan information by accessing the critical data supporting securitized bond sales.

## ABOUT MORNINGSTAR CREDIT

Built on ratings-agency quality data and models, Morningstar Credit empowers credit market decision-makers with advanced analytics across CMBS, commercial real estate, CLOs, corporate credit, and bank performance. With decades of historical performance data and flexible delivery designed for modern workflows, our platform brings speed, accuracy, and clarity to securitized and institutional markets. Morningstar Credit is trusted by leading global banks, asset managers, insurance investors, government entities, and capital markets firms. Visit [credit.morningstar.com](https://credit.morningstar.com) for more information.

## Learn More



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