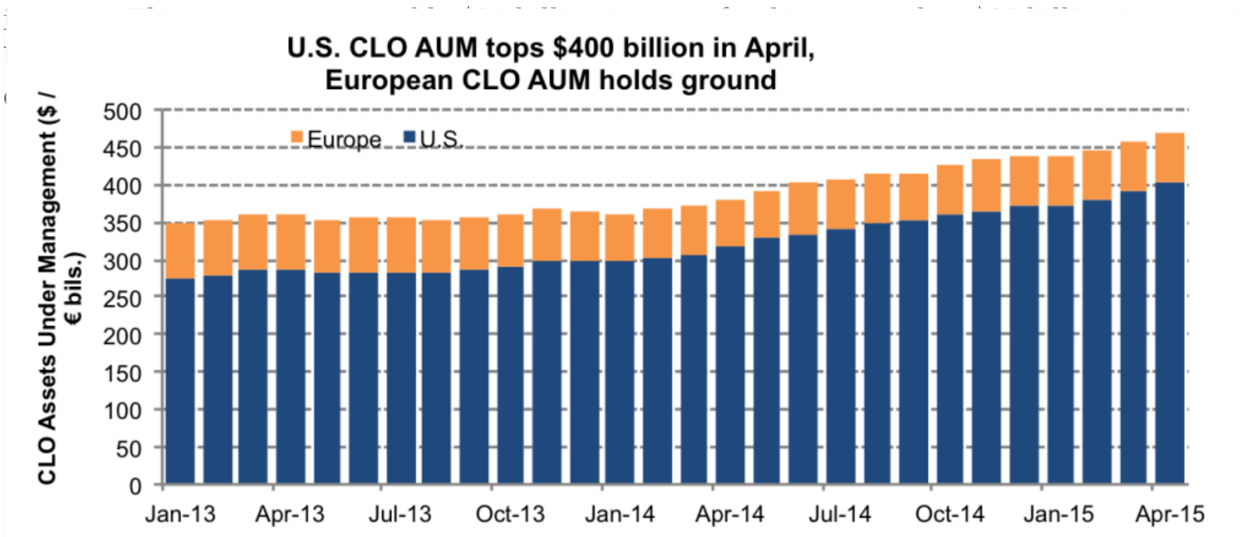
Leveraged Loan Insight & Analysis – 5/25/2015

LSEG | May 27, 2015

U.S. CLO assets under management (AUM) topped $400 billion in April on the back of continued CLO



the last year. suance totaled far in May. In turn, CLOs

issued in 2014 and 2015 now account for 42% of CLO outstandings. In the coming month, it's not thought that CLO issuance will maintain the pace seen so far in 2015 as the specter of risk retention is expected to dampen issuance. In Europe, new issue CLO activity has kept CLO AUM in the €67 billion area in recent months. Issuance of €4.6 billion through April has been supplemented by a further €2.4 billion of volume so far in May.

Contact: Colm Doherty
colm.doherty@thomsonreuters.com