U.S. Middle Market CLO Snapshot (4Q23)

Fitch Ratings | January 31, 2024

Overall credit quality across U.S. middle market (MM) CLOs under Fitch Ratings' surveillance remained stable throughout 2023 with muted defaults, while exposure to assets rated 'CCC+' or below increased, according to the latest U.S. MM CLO Snapshot. The quarterly report is accompanied by the Fitch U.S. MM Leveraged Loan CLO Tracker, which provides, in an Excel spreadsheet, expansive deal-level information of various performance metrics as well as deal and manager overlap.

Learn more

(Past performance is no guarantee of future results.)