



## Loan Prepayment Data

### Data to support prepayment analytics in the bank loan market

Bank loans have significant embedded call risk, with as many as half of principal payments being unscheduled. These prepayments can impact yields, expected returns, and overall portfolio performance. Hedge Funds, CLO Managers and other asset managers are constantly exploring reliable ways to manage loan prepayment risk.

Loan prepayment data from IHS Markit provides clients with actionable information to substantiate trade decisions and better assess prepayment risk. Our expertise and extensive loan reference data give us unparalleled access to prepayment information in the bank loan market. This comprehensive and accurate repository of quantified information enables managers to more effectively model prepayment risk.

The loan prepayment dataset provides inputs for portfolio managers seeking to understand and model prepayment risk. We provide aggregated bank loan payment information grouped by sector, vintage, maturity, cov-lite and average rating. Anonymized loan-level transactions give detailed data on each loan payment, including issue amount, current amount, spread, and credit and maturity date.

#### CUSTOMERS

**Asset managers**

**Hedge funds**

**CLO managers**

**CLO investors**

**Private Equity**

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For more information on the products and services from IHS Markit, please contact us at [sales@ihsmarkit.com](mailto:sales@ihsmarkit.com)

#### Improved prepayment modeling

Calibrate prepayment models with historical bank loan transaction details

#### Surveillance

Monitor expansion or contraction of new issuance and changes in payment speeds to substantiate trade decisions and surveillance.

#### Comparables

Sector and vintage comparable data enrich relative valuation analysis with measures of prepayment speeds and performance.

#### History

Data is available starting in 2012 for fitting and back-testing models.

#### Regular updates

Data is delivered on a monthly basis, with timely updates to reflect movements in the market.