## **Industry Breakdown of Aggregate CLO Loan Holdings: SEC**

By No Author Tue, Oct 6, 2020

## Industry Breakdown of Aggregate 'CLO' Loan Holdings

Collateralized Loan Obligations are bundles of leveraged loans



Note: About half of the \$1.2 trillion in leveraged loans in the U.S. are securitized as CLOs. Domestic insurance companies hold about 25% of CLOs, according to "U.S. Credit Markets: Interconnectedness and the Effects of the COVID-19 Economic Shock," SEC Division of Economic and Risk Analysis, October 5,

2020.