



Pricing Data - Loans

Independent loan pricing to support trading, valuations and risk management

Loan market participants require data to mark portfolios to market, manage risk, and support trading decisions. Our contributor-based pricing system and quotes parsing technology provide loan market investors a dataset they can depend on.

We provide independent bid-offer pricing, analytics and liquidity measures for over 6,000 leveraged loan facilities globally. Along with our loan pricing data, we provide liquidity metrics, such as the number of dealers quoting as well as the size and average size quoted, to provide customers with additional insight into supply and demand in the market. Over ten years of historical data supports strategy development and back testing.

Our dedicated loan pricing specialists provide a comprehensive level of support to customers around the world.

Timeliness

Intraday loan pricing data that can be used for idea generation, mark-to-market and risk management

Data integrity

Dealer contributions from more than 60 global loan trading desks, with sophisticated cleaning algorithms applied

Transparency

Ability to view indicative composite bid-offer pricing levels and underlying dealer quotes, and to identify price-providing institutions for each loan on a non-attributed basis

Distribution

Delivery of intraday updates through a secure, easy-to-use web interface for download or export to Excel, or via API or the WSO platform

Loan performance data and analytics

We calculate price return, interest return and redemption return, along with a combined total return number based on our loan surveillance data.

- Current and historical performance and risk factors on 3,000 loans globally with notional outstanding of over \$800 billion
- Easy access through web screening tool and standard API
- Our dataset can better assist the screening of opportunities in the loan market

KEY STATS

300,000+

industry identifiers mapped

50,000+

loan facilities reference data

6,000+

loan facilities priced daily

450+

institutional clients

CUSTOMERS

Buyside

Sellside

Trustee and fund administrators

Advisors and consultants

