

The Leveraged Loan Data You Need. Delivered with Speed, Simplicity and Security.

Simplify your workflow with Leveraged Commentary & Data (LCD) index and deals data delivered quickly and securely through feeds.

LCD offers data feeds that deliver key index and deals data via a secure file transfer protocol (SFTP) to help ensure you receive what you need quickly and securely:

- Access the S&P/LSTA Leveraged Loan Index and the S&P European Leveraged Loan Index to benchmark the U.S. and European leveraged loan markets against your portfolio.
- Get comprehensive transactions data to help limit the number of steps in performing complex analysis and more easily screen for primary market deal transactions data.
- Integrate LCD data from feeds directly into your portfolio analytics tools for seamless workflow management. Your bespoke data packages are delivered right to you on a recurring basis so you can spend less time gathering data and more time identifying opportunities.
- Connect directly with LCD analysts for further insights on the data you ingest.

LCD data feeds contain crucial factors you need to perform return, risk, and attribution analysis, including:

- Secondary spreads
- Return summaries
- Index constituent levels and components
- Default rates
- Third-party IDs, such as CUSIPs (can only be included with confirmation of license)

Private Index Data - Composition with Weights

US Secondary Leveraged Loans
Euro Secondary Leveraged Loans

Pipeline Data - Transaction Level

US Primary Leveraged Loans
Euro Primary Leveraged Loans

Index data available through LCD SFTP Data Feeds

Index data	Delivery Frequency	Delivery Method
Index Levels		
All Loans	Daily	SFTP/Website
Performing Loans	Daily	SFTP/Website
BB/B Loans	Daily	SFTP/Website
BB Loans	Daily	SFTP/Website
B Loans	Daily	SFTP/Website
CCC Loans	Daily	SFTP/Website
Loan 100 Index	Daily	SFTP/Website
B- and Higher	Daily	SFTP/Website
BB- and Higher	Daily	SFTP/Website
BBB Loans	Daily	SFTP/Website
Below B- Loans	Daily	SFTP/Website
Defaulted	Daily	SFTP/Website
Excluding C and D	Daily	SFTP/Website
NR Loans	Daily	SFTP/Website
Global Index	Daily	SFTP/Website

Index data	Delivery Frequency	Delivery Method
Daily Returns	Daily	Email/Website
Daily STM and Nominal		
All Loans	Daily	SFTP
BB Loans	Daily	SFTP
B Loans	Daily	SFTP
CCC Loans	Daily	SFTP
Loan 100 Index	Daily	SFTP
Index FactSheet	Monthly	Email/Website
Index Commentary	Monthly	Email/Website
Secondary Spreads	Weekly	SFTP/Email/Website
Index Components	Weekly	SFTP/Website
Loan 100 Index Components*	Weekly	SFTP/Website
Maturity Breakdown	Weekly	SFTP/Website
Returns Summary	Weekly	SFTP/Website
Third Party IDs: LPC LIN IDs, LoanX IDs, and CUSIPs	Weekly	SFTP
Default Rates	Monthly	Website
Industry Composites	Monthly	Email/Website

* Public data only

More than 100 sub-indices are available via data feeds, including hedged indices. For the full list of index levels available via LCD, please contact us.

About S&P Global Market Intelligence

S&P Global Market Intelligence integrates financial and industry data, research, and news into tools that help track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuation, and assess risk.

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LCD Client Questions

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