



Markit Pricing Data - CDS

Independent pricing of CDS single names, indices, options and tranches as streamed, snapped or end of day data.

KEY STATS

2,600

entity tiers

11,500

curves

1.9 million+

daily quotes

600+

customers

CUSTOMERS

Banks

Insurance companies

Mutual funds

Hedge Funds

Regulators

Corporate treasuries

Markit provides independent pricing of CDS single names, indices and tranches to support price discovery, risk management, compliance, research and valuations.

Our CDS pricing service is driven by contributed CDS data from marketmakers' official books of record, live quotes and clearing submissions and results. All data is processed using rigorous automated cleaning tests in all our services to ensure data quality.

End of day: Daily CDS single name composites for over 2,600 entities as well as index and tranche level data for on-the-run and off-the-run Markit indices.

Sameday: Six daily snapshots via reports for Japan, Asia, Europe, London, New York and midday London, to support timely valuations.

Intraday: Streaming CDS pricing, enabling customers to monitor CDS prices and price movements throughout the day on observable data.

Liquidity: Metrics include bid/offer spreads, the number of quotes per day and quoting sources, DTCC notional volumes and number of contracts, and a calculated liquidity score.

Settlement prices: Access to daily CDS settlement prices for CDS single names and indices cleared via the major global clearinghouses.

Full term structure

Prices for the full term structure provided, from six months to 30 years, where available.

Timeliness

Pricing updates available on a streaming basis, as intraday snapshots and end-of-day basis.

Observed prices

Only prices submitted by contributors are shown.

Transparency

Detailed information provided around pricing inputs and methodology.

Data integrity

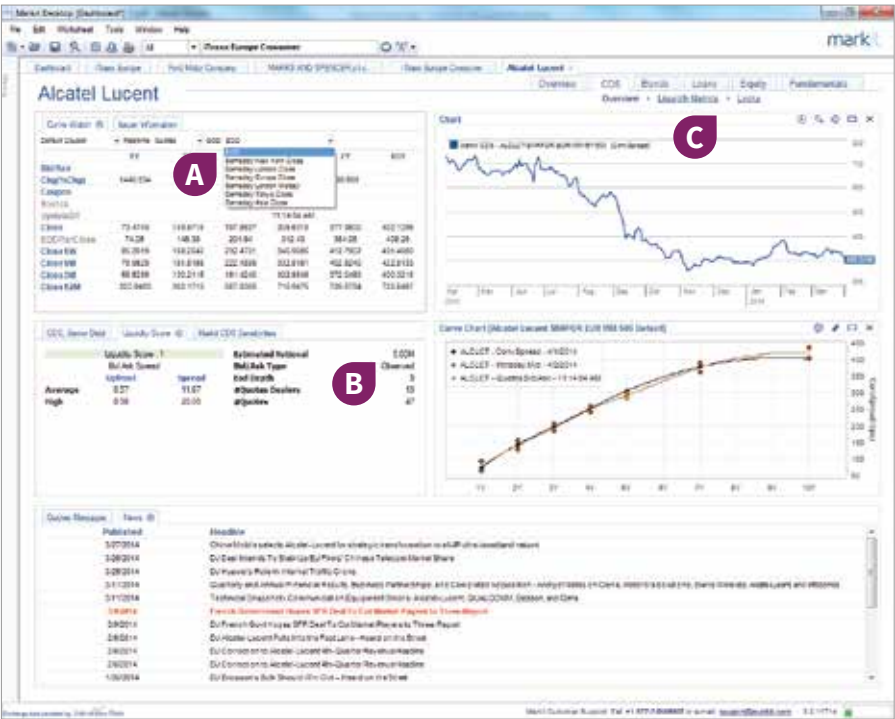
Fuelled by CDS data from marketmakers' official books of record, live quotes and clearing submissions and results.

Dedicated support

Direct access to Markit analysts for data queries and price challenges

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CDS DATA



A Select Intraday, Sameday or EOD to view prices and chart

B View snapshot liquidity metrics

C Access comparative liquidity metrics

More information on IHS Markit products and services

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