



## Pricing Data - CDS

**Independent pricing, liquidity metrics, and enhanced sectors of CDS single names, indices, tranches and options.**

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

Our CDS pricing service is driven by contributed CDS data from market makers' 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 2,200 entities as well as index and tranche level data for on-the-run and off-the run indices

**Sameday:** Six daily snapshots for Single Name via reports for Japan, Asia, Europe, London, New York and midday London, and 12 daily snapshots for indices to support timely valuations.

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

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

**Liquidity and Sensitivities:** 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.

**Enhanced CDS Sectors:** Aggregated view of CDS spreads across 11 tenors, with recoveries broken down into 7 regions, 7 rating levels, and 11 sectors

### Full term structure

Prices for the full term structure provided, from zero month to 30 years with recoveries, where available.

### History

Detailed pricing history since 2001 for Single Name and since inception for indices

### Timeliness

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

### Transparency

Detailed information provided around pricing inputs and methodology and direct access to pricing evaluators

### Observed prices

Prices are sourced directly from contributing institutions

### Data integrity

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

#### KEY STATS

**2,400**

entity tiers

**9,000**

curves

**1.9 million+**

daily quotes

**600+**

clients

#### CUSTOMERS

**Banks**

**Insurance companies**

**Mutual funds**

**Hedge funds**

**Regulators**

**Corporates**

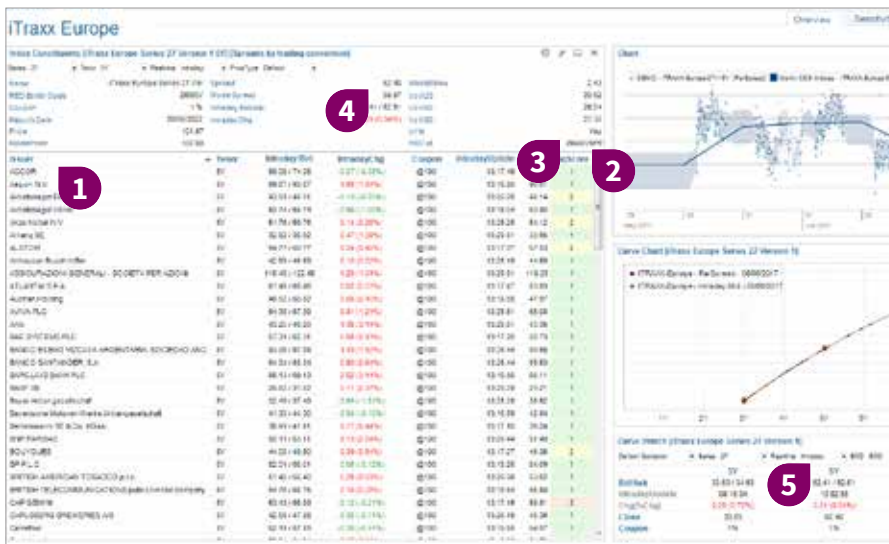
**Academics**

## CDS single-name data



1. Select Intraday, Sameday or EOD to view prices and chart
2. View sector liquidity metrics
3. Chart comparative liquidity metrics

## CDS Index Data



1. View index constituent breakout
2. Access liquidity scores for CDS index constituents
3. View the RED index code
4. See the modeled spread of the index
5. Toggle between frequencies (Intraday, End of day, etc.)

## More information on IHS Markit products and services

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