

Markit Pricing Data – Regulatory dataset for bonds

Creating greater transparency into the quality of evaluated bond prices

Markit provides customers with statistical metrics on the quality of our pricing data inputs to offer insight into valuation certainty, close-out costs and concentration of risk.

New and changing regulations are creating demand for increased transparency into valuation processes. Reporting mandates, such as the European Banking Authority's prudential valuation rules, call for market participants to calculate additional valuation adjustments (AVAs) relating to valuation uncertainty, exit cost analysis and asset liquidity.

Markit offers independent bond pricing data, delivered along with liquidity metrics and information on the underlying inputs for our pricing models. Statistical metrics to support compliance with prudent valuation standards are derived from this underlying data.

By providing these metrics, we help customers streamline data collection to support their in-house AVA methodologies.

25,000+

ISINs with uncertainty metrics

35,000+

ISINs with trade information

41

currencies

16

sectors

1m+

data points used in the statistical analysis for price uncertainty

Extensive coverage

Uncertainty metrics available across more than 25,000 global bonds, including corporate, agency, financials and sovereign securities, as well as trade information for more than 35,000 assets, including bonds, ABS, CLOs and money market instruments.

Breadth of data

Includes exit cost statistics, bid/mid/ask price statistics, factored versions of statistics, trade repository and clearinghouse statistics.

Data quality

Fuelled by multiple observable sources, including our realtime parsing technology and Euroclear databases for asset trading and bilateral and triparty repo trades.

More information

For more information on the products and services from Markit, please contact us at sales@markit.com or call one of our regional offices:

London	+44 20 7260 2000
New York	+1 212 931 4900
Amsterdam	+31 20 50 25 800
Boulder	+1 303 417 9999
Dallas	+1 972 560 4420
Frankfurt	+49 69 299 868 100
Hong Kong	+852 3478 3948
Tokyo	+81 3 6402 0130
Toronto	+1 416 777 4485
Singapore	+65 6922 4200
Sydney	+61 2 8076 1111

Markit Pricing Data – Regulatory dataset for bonds

Macro view of bid/ask prices and general price uncertainty by venue type

PRINCIPAL CCY	SECTOR L2	SENIORITY	MATURITY BUCKET	QUOTES BIDASK PRICE DIFF \$TDEV	QUOTES AVG BIDASK PRICE DIFF	QUOTES BIDASK BOND COUNT	QUOTES BIDASK PRICE COUNT	QUOTES BID PRICE \$TDEV	QUOTES FACT BID PRICE UNCERT	QUOTES BID BOND COUNT	QUOTES BID PRICE COUNT	QUOTES ASK PRICE \$TDEV	QUOTES FACT ASK PRICE UNCERT	QUOTES ASK BOND COUNT	QUOTES ASK PRICE COUNT	BANK EXEC FEED BID PRICE \$TDEV
USD	Financials	SNRFOR	0-1	0.099291	0.308183	270	3397	0.097877	0.080027	382	4406	0.114882	2.244322	270	3406	0.052196
USD	Financials	SNRFOR	1-2	0.12084	0.379019	438	5584	0.160472	0.101943	545	7206	0.175602	1.565753	420	5358	0.174575
USD	Financials	SNRFOR	2-3	0.118781	0.392808	512	8464	0.198848	0.16544	587	10572	0.150827	0.092297	504	7983	0.253513
USD	Financials	SNRFOR	3-4	0.155272	0.546614	385	7950	0.323822	0.308414	432	9826	0.216212	0.16647	374	7472	0.773969
USD	Financials	SNRFOR	4-5	0.152787	0.513914	371	8959	0.233961	0.189245	410	11520	0.229137	0.253202	355	7382	0.223308
USD	Financials	SNRFOR	5-6	0.168074	0.606617	155	2942	0.358053	0.272888	191	3963	0.280589	0.141412	153	2793	0.655635
USD	Financials	SNRFOR	6-7	0.213349	0.792386	200	4083	0.401757	0.408343	218	5081	0.315998	0.234702	196	3865	1.148337
USD	Financials	SNRFOR	7-8	0.192999	0.735088	134	2305	0.410628	0.325071	155	3335	0.320541	0.2616	134	2050	0.950263
USD	Financials	SNRFOR	8-9	0.188578	0.671151	175	3636	0.314432	0.214261	189	4712	0.271247	0.182518	168	3003	0.56853
USD	Financials	SNRFOR	9-10	0.182373	0.541805	140	3750	0.29374	0.205692	147	5280	0.225363	0.195539	136	2477	0.383806
USD	Financials	SNRFOR	10-15	0.133336	1.319857	29	457	0.283569	0.251948	55	598	0.342259	0.126986	30	440	0.572065
USD	Financials	SNRFOR	15-20	0.227398	1.089289	31	908	0.475034	0.243233	50	1148	0.64766	0.22095	31	912	0.855131
USD	Financials	SNRFOR	20-25	0.447653	1.549652	44	354	0.547041	0.329248	60	752	0.570783	0.253013	44	323	1.787738
USD	Financials	SNRFOR	25-30	0.422609	1.271154	92	1505	0.638889	0.352295	99	2298	0.525866	0.338144	88	1078	1.386805
USD	Financials	SNRFOR	30+	0.19164	0.816313	3	25	0.194635	0.121568	5	42	0.120409	0.128074	3	23	