

Markit Pricing Data – Regulatory data sourced from Euroclear

Creating transparency into liquidity metrics to support investment decisions and balance sheet management

Markit provides insight into liquidity metrics sourced from Euroclear's settlement systems of asset trading and bilateral and triparty repo activity, to help clients understand true liquidity from over 3,500 institutions.

33,000+
assets daily

47
currencies

New and changing regulations are creating demand for increased transparency into market depth and liquidity uncertainty through asset analysis. Sellside and buy-side institutions are facing stringent reporting requirements, such as the Prudent Valuation, Basel III, AIFMD, UCITS and IFRS 13.

The dataset provided by Markit includes the total nominal amount of settlement instructions, average ticket sizes of trades, number of trades and the number of customers holding the security at the end of the day. Customers can use this data to assess tradability, market concentration and how an asset can support collateral requirements.

Along with this dataset, we deliver independent pricing data on more than 2.3 million bonds daily. Bond prices are fuelled by a range of data inputs, with full transparency provided on pricing inputs and methodologies as well as our proprietary liquidity metrics.

Use cases

- Liquidity management
- Asset screening
- Portfolio management
- Regulatory compliance

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:

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Hong Kong	+852 3478 3948
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Toronto	+1 416 777 4485
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Extensive coverage

Metrics available across money market securities, bonds, and European ABS and CLO instruments

Data granularity

Daily files containing rolling 30 day average values for each ISIN

Data quality

Sourced directly from Euroclear databases for bilateral and triparty repo trades