ACCESS MARKIT DATA ON WRDS

MARKIT CREDIT DEFAULT SWAPS (CDS)
Markit provides users accurate, transparent data coverage on credit default swap (CDS) and features timely information analysis to reduce uncertainty and manage risk.

WHY MARKIT CDS?
- Measure risk and monitor portfolio positions
- Leverage a wide number of contributors for providing high quality data
- Analyze millions of data points daily to produce one independent and reliable data point for each credit

HIGHLIGHTS
- Coverage from 2001
- 2,800 Entity tiers
- 11,500 Composite curves
- 1.9M Daily quotes

MARKIT SECURITIES FINANCE
Global securities financing data provides insight into market sentiment.

WHY MARKIT SECURITIES FINANCE (MSF)?
Direct industry contributed data
Receive data on a daily basis from custodians, agent lenders, etc.

Global reach
Obtain security financing data for major mature markets, including GBR, DEU, JPN, FRA, HKG, AUS, Emerging Markets.

Understanding the fixed income market
Access a suite of data covering over 200,000 corporate and sovereign bonds, equivalent to more than 90% of the lending activity.

HIGHLIGHTS
- $15+ trillion of global securities in the lending programs of 20,000+ institutional funds
- 3 million intraday transactions with 8+ years of daily history

MARKIT CREDIT INDICES
Access information on loans, corporate, municipal and sovereign debt across Europe, Asia, North America and Emerging Markets.

WHY MARKIT CREDIT INDICES?
- Identify sentiments on credit as an asset class
- Access multiple (4) types of debt referenced by various index families at over 35 licensed banks

HIGHLIGHTS
- North America: CDX, LCDX MCDX
- Europe: iTraxx Europe and LevX
- Asia Pacific: iTraxx Asia Pacific
- Globally: CDX EM and SovX
- Emerging Markets: CDX LatAm Corp and iTraxx CEEMEA

MARKIT RED
Markit RED is the central source of CDS reference data, essential for managing risk and maintaining operational efficiency in the market.

WHY MARKIT RED?
- Confirm reference entity, reference obligation, corporate event and credit index data
- Verify corporate actions, CDS succession events, and credit events.

HIGHLIGHTS
- Data Coverage from 2001
- 13,000 Reference entities
- 6,000 Reference obligations
- 1.9M Daily quotes

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ABOUT MARKIT

Markit is a leading, global financial information services company with over 4,000 employees. The company provides independent data, valuations and trade processing across all asset classes in order to enhance transparency, reduce risk and improve operational efficiency. Its client base includes the most significant institutional participants in the financial marketplace. www.markit.com

ABOUT WRDS

Wharton Research Data Services (WRDS) provides the leading business intelligence, data analytics, and research platform to global institutions — enabling comprehensive thought leadership, historical analysis, and insight into the latest innovations in academic research.

WRDS provides researchers with one location to access over 350 terabytes of data across multiple disciplines including Accounting, Banking, Economics, ESG, Finance, Healthcare, Insurance, Marketing, and Statistics. Flexible data delivery options include a powerful web query method that reduces research time, the WRDS Cloud for executing research and strategy development, and the WRDS client server using PCSAS, Matlab, R and more. Our rigorous data review and validation give users the confidence to tailor research and create a wide range of reliable data models. WRDS unique array of Services offer access to a suite of analytics developed by our doctoral-level research team, tutorials, research support, and Classroom by WRDS — a teaching and learning toolkit designed to introduce business concepts in the classroom.

WRDS is a leader in impactful research. Through a partnership with SSRN, WRDS is elevating the visibility of universities and researchers working across an array of fields. The WRDS Research Paper Series is a searchable repository of all papers submitted to SSRN that cite WRDS in their work. In addition, the two organizations have launched the WRDS-SSRN Innovation Award™ to honor emerging business schools in North America, Asia-Pacific, and EMEA.

An award-winning data research platform for 50,000+ commercial, academic, and government users in 35+ countries, WRDS is the global gold standard in data management, innovative tools, analytics, and research services — all backed by the credibility and leadership of the Wharton School.

ABOUT THE WHARTON SCHOOL

Founded in 1881 as the world’s first collegiate business school, the Wharton School of the University of Pennsylvania is shaping the future of business by incubating ideas, driving insights, and creating leaders who change the world. With a faculty of more than 235 renowned professors, Wharton has 5,000 undergraduate, MBA, executive MBA, and doctoral students. Each year 18,000 professionals from around the world advance their careers through Wharton Executive Education’s individual, company-customized, and online programs. More than 98,000 Wharton alumni form a powerful global network of leaders who transform business every day. For more information, visit www.wharton.upenn.edu.

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