

Composite CDS Pricing

File Delivery

27 January 2025

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Fields

Details of Fields

Field	Description	Type	Max length
Date	The date on which points on a curve were calculated.	date (YYYY-MM-dd)	
Batch	The Batch in which the Curve is provided.	Batch	
Ticker	The Markit ticker for the organization.	string	25
ShortName	This is the short name of the reference entity.	string	100
RedCode	The RED Code for identification of the entity.	string	6
Sector	The Markit industry sector of the organization.	string	30
SectorGICS	The GICS industry sector of the organization	string	30
Region	This shows the region of the organization.	string	20
CountryTerritoryCode	This field contains the ISO Alpha 3 country/territory code of the organization.	string	3
AvRating	The calculated average of the Moodys, S & P and Fitch ratings.	string	4
ImpliedRating	Implied Ratings are calculated on a weekly basis by comparing the issuer's 5Y senior standard trading convention spread to the 5Y spreads of Markit sector curves and applying the rating of the logarithmically nearest rating curve specific to that sector.	string	4
ImpliedRatingNotches	Implied ratings are calculated on a daily basis by comparing the issuer's SNRFOR 5Y CDS par spread to the 5Y spreads of CDS sector curves. We select the rating of the logarithmically nearest rating curve specific to the issuer's sector and region as the implied rating. As part of the calculation process, CDS sector curves are interpolated to create curves with rating notches.	string	10
Tier	Refers to one of four levels of debt in the capital structure of the reference entities. Each tier represents a different level of seniority or preference in liquidation or bankruptcy.	string	10
Currency	The currency used while issuing the instrument.	string	3
DocClause	The documentation clause. Values are: MM (Modified Modified Restructuring), MR (Modified Restructuring), CR (Old Restructuring), XR (No Restructuring).	string	4
PrimaryCurve	This Y/N flag will indicate whether the given curve is primary or not.	boolean	
PrimaryPriceType	Used to determine which price type is the primary type (i.e. which is the pricetype in which the price was originally calculated and then converted to other types.).	string	20
RunningCoupon	This is the fixed coupon level of the instrument .	double	

Field	Description	Type	Max length
PrimaryCoupon	This Y/N flag will indicate if the given coupon corresponds to boolean the primary coupon the curve.		
Tenor			
TenorValue	The value associated to the tenor.	double	
ParSpreadMid	The par spread associated to the contributed CDS curve.	double	
ConvSpreadBid	Spread Bid value calculated from composite mid by applying double the corresponding bid ask spread.		
ConvSpreadMid	The conventional spread associated to the contributed CDS curve.	double	
ConvSpreadAsk	Spread Ask value calculated from composite mid by applying the corresponding bid ask spread.	double	
UpfrontBid	Upfront Bid value calculated from composite mid by applying double the corresponding bid ask spread upfront.		
UpfrontMid	The upfront value associated with the primary coupon and recovery converted from the curves submitted by the contributor for tenor{X}.	double	
UpfrontAsk	Upfront Ask value calculated from composite mid by applying the corresponding bid ask spread upfront.	double	
CDSRealRecovery	This is the average recovery taken from observed contributed recovery rate, which is sourced from the Markit CDS End of Day curve.	double	
CDSAssumedRecovery	The assumed or standard recovery rate e.g. 40% senior unsecured and 20% subordinate in North America. It is a standard assumption on what percentage of the notional amount will be recovered if the reference entity defaults.	double	
CarriedForward	The number of days the curve has remained static and the previous data has been carried forward.	int64	
CompositeDepth5Y	The number of contributors whose contributions were included in the final composite value for the 5 year tenor.	int64	
PrimaryDepthContributed	The number of contributors who submitted curves for the referenced tenor.	int64	
PrimaryDepthPassed	The number of contributors whose curves were included in the final composite value for the referenced tenor.	int64	
PrimaryDepthPassed1WMA	The 1 week moving average of the number of contributors whose curves were included in the final composite value for the referenced tenor.	int64	
PrimaryDepthPassed1MMA	The 1 month moving average of the number of contributors whose curves were included in the final composite value for the referenced tenor.	int64	
PrimaryDepthPassed2MMA	The 2 month moving average of the number of contributors whose curves were included in the final composite value for the referenced tenor.	int64	
CompositePriceRating	The data quality rating calculated for the associated tenor point {X} on the CDS curve.	string	5

Field	Description	Type	Max length
CompositeCurveRating	The averaged data quality rating calculated from the data quality ratings of the tenors on the CDS curve.	string	5
HasClearingSubmissions	A Y/N flag will indicate if the 'Clearing Submissions' were included in the final composite.	boolean	
HasQuotes	A Y/N flag will indicate if 'Quotes' were included in the final composite.	boolean	
HasBankContributions	A Y/N flag will indicate if 'Bank Contributions' were included in the final composite.	boolean	
ClearingSubmissionsDepthContr	These are the number of contributors who provided levels via Clearing Submissions.	int64	
QuotesDepthContr	This shows the number of contributors who provided levels via Quotes.	int64	
BankContributionsDepthContr	The number of contributors who provided levels via Bank Contributions.	int64	
ClearingSubmissionsDepthPassed	The number of contributors who provided levels via clearing submissions that were included in the final composite value.	int64	
QuotesDepthPassed	The number of contributors who provided levels via quotes that were included in the final composite value.	int64	
BankContributionsDepthPassed	The number of contributors who provided levels via bank contributions that were included in the final composite value.	int64	
DailyUpdateFrequency	The number of times during the day the composite curve was updated.	int64	
MaxDailyMovement	The maximum daily movement from the same day based on the maximum and the minimum of the one day. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrStdDevPassed	The standard deviation of all contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrStdDevPassedRecovery	The standard deviation of all contributions that were included in the final composite recovery rate. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrIQRRangePassed	The interquartile range of all contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrIQRRangePassedRecovery	The interquartile range of all contributions that were included in the final composite recovery rate. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
Contr10thPctlPassed	The 10th percentile of all contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
Contr10thPctlPassedRecovery	The 10th percentile of all contributions that were included in the final composite recovery rate. A minimum depth of 3 contributions is required in the composite to calculate this.	double	

Field	Description	Type	Max length
	Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]		
Contr90thPctlPassed	The 90th percentile of all contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
Contr90thPctlPassedRecovery	The 90th percentile of all contributions that were included in the final composite recovery rate. A minimum depth of 3 contributions is required in the composite to calculate this. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
ContrMaxMinRangePassed	The range of all contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrMaxMinRangePassedRecovery	The range of all contributions that were included in the final composite recovery rate. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrParSpreadStdDevPassed	The standard deviation of all par spread contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this.	double	
ContrParSpread10thPctlPassed	The 10th percentile of all par spread contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y].	double	
ContrParSpread90thPctlPassed	The 90th percentile of all par spread contributions that were included in the final composite value. A minimum depth of 3 contributions is required in the composite to calculate this. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y].	double	
TierBasis	The basis that was applied to the primary curve to price the referenced secondary tier.	double	
ISDABasis	The basis that was applied to the primary curve to price the referenced secondary ISDA definitions.	double	
CcyBasis	The basis that was applied to the primary curve to price the referenced secondary currency.	double	
DocClauseBasis	The basis that was applied to the primary curve to price the referenced secondary docclause.	double	
TierBasisCarriedForward	The number of days that we carried forward the Tier basis given no observable data	int64	
TierBasisDepthPassed	The number of contributions that were included in the final basis contribution for the referenced secondary tier.	int64	
TierBasisStdDevPassed	The standard deviation of the contribution levels that were included in the final basis contribution for the reference secondary tier. Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	

Field	Description	Type	Max length
TierBasis10thPctlPassed	The 10th percentile of the contribution levels that were included in the final basis contribution for the reference secondary tier Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
TierBasis90thPctlPassed	The 90th percentile of the contribution levels that were included in the final basis contribution for the reference secondary tier Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
ISDABasisCarriedForward	The number of days that we carried forward the ISDA basis given no observable data	int64	
ISDABasisDepthPassed	The number of contributions that were included in the final basis contribution for the referenced secondary ISDA definitions.	int64	
ISDABasisStdDevPassed	The standard deviation of the contribution levels that were included in the final basis contribution for the reference secondary ISDA definitions Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
ISDABasis10thPctlPassed	The 10th percentile of the contribution levels that were included in the final basis contribution for the reference secondary ISDA definitions Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
ISDABasis90thPctlPassed	The 90th percentile of the contribution levels that were included in the final basis contribution for the reference secondary ISDA definitions Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
CcyBasisCarriedForward	The number of days that we carried forward the Ccy basis given no observable data	int64	
CcyBasisDepthPassed	The number of contributions that were included in the final basis contribution for the referenced secondary currency.	int64	
CcyBasisStdDevPassed	The standard deviation of the contribution levels that were included in the final basis contribution for the reference secondary Ccy Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
CcyBasis10thPctlPassed	The 10th percentile of the contribution levels that were included in the final basis contribution for the reference secondary Ccy definitions Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
CcyBasis90thPctlPassed	The 90th percentile of the contribution levels that were included in the final basis contribution for the reference secondary Ccy definitions Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
DocClauseBasisCarriedForward	The number of days that we carried forward the DocClause basis given no observable data	int64	
DocClauseBasisDepthPassed	The number of contributions that were included in the final basis contribution for the referenced secondary docclause.	int64	
DocClauseBasisStdDevPassed	The standard deviation of the contribution levels that were included in the final basis contribution for the reference	double	

Field	Description	Type	Max length
	secondary DocClause Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]		
DocClauseBasis10thPctlPassed	The 10th percentile of the contribution levels that were included in the final basis contribution for the reference secondary DocClause Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
DocClauseBasis90thPctlPassed	The 90th percentile of the contribution levels that were included in the final basis contribution for the reference secondary DocClause Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
TenorBasisDepthPassed	The number of contributions that were included in the final basis contribution for the referenced tenor.	int64	
TenorBasisStdDevPassed	The standard deviation of the contribution levels that were included in the final basis contribution for the reference secondary tenor Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
TenorBasis10thPctlPassed	The 10th percentile of the contribution levels that were included in the final basis contribution for the reference secondary tenor Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
TenorBasis90thPctlPassed	The 90th percentile of the contribution levels that were included in the final basis contribution for the reference secondary tenor Available tenors [0m, 3m, 6m, 9m, 1y, 2y, 3y, 4y, 5y, 7y, 10y, 15y, 20y, 30y]	double	
IdxMember	Indicates whether the reference entity is the constituent of anstring on-the-run index, an off-the run index, both or neither.		10
DealersClearingCountCurve	The number of dealers providing clearing submissions on the reference entity.	int64	
DealersClearingCountCurve1WM A	The 1 week moving average of the number of dealers providing clearing submissions on the reference entity.	int64	
DealersClearingCountCurve1MM A	The 1 month moving average of the number of dealers providing clearing submissions on the reference entity.	int64	
DealersClearingCountCurve2MM A	The 2 month moving average of the number of dealers providing clearing submissions on the reference entity.	int64	
DealersQuotesCountCurve	The number of market makers whose market quotes are observed from Markit Parsing for the day across all points on the CDS curve.	int64	
DealersQuotesCountCurve1WMA	The 1 week moving average of the number of market makers whose quotes are observed from Markit Parsing across all tenor points.	int64	
DealersQuotesCountCurve1MMA	The 1 month moving average of the number of market makers whose quotes are observed from Markit Parsing across all tenor points.	int64	
DealersQuotesCountCurve2MMA	The 2 month moving average of the number of market makers whose quotes are observed from Markit Parsing across all tenor points.	int64	

Field	Description	Type	Max length
QuotesCountCurve	The number of distinct quotes observed from Markit Parsing for the reference entity across all tenor points.	int64	
QuotesCountCurve1WMA	The 1 week moving average of the number of distinct quotes observed from Markit Parsing for the reference entity across all tenor points.	int64	
QuotesCountCurve1MMA	The 1 month moving average of the number of distinct quotes observed from Markit Parsing for the reference entity across all tenor points.	int64	
QuotesCountCurve2MMA	The 2 month moving average of the number of distinct quotes observed from Markit Parsing for the reference entity across all tenor points.	int64	
DealersQuotesCountTenor	The number of market makers whose market quotes are observed from Markit Parsing for the day for tenor{X}.	int64	
DealersQuotesCountTenor1WMA	The 1 week moving average of the number of market makers whose market quotes are observed for the day for tenor{X}.	int64	
DealersQuotesCountTenor1MMA	The 1 month moving average of the number of market makers whose market quotes are observed for the day for tenor{X}.	int64	
DealersQuotesCountTenor2MMA	The 2 month moving average of the number of market makers whose market quotes are observed for the day for tenor{X}.	int64	
QuotesCountTenor	The number of distinct quotes observed in Markit Parsing for the reference entity for tenor{X}.	int64	
QuotesCountTenor1WMA	The 1 week moving average of the number of distinct quotes observed in Markit Parsing for the reference entity for tenor{X}.	int64	
QuotesCountTenor1MMA	The 1 month moving average of the number of distinct quotes observed in Markit Parsing for the reference entity for tenor{X}.	int64	
QuotesCountTenor2MMA	The 2 month moving average of the number of distinct quotes observed in Markit Parsing for the reference entity for tenor{X}.	int64	
UniqueQuotePricePoints	The number of unique price points for tenor{X}.	int64	
UniqueQuotePricePoints1WMA	The 1 week moving average of the unique price points for tenor{X}.	double	
UniqueQuotePricePoints1MMA	The 1 month moving average of the unique price points for tenor{X}.	double	
UniqueQuotePricePoints2MMA	The 2 month moving average of the unique price points for tenor{X}.	double	
DealersBoRCountCurve	The number of dealers providing books of record submissions on the reference entity.	int64	
DealersBoRCountCurve1WMA	The 1 week moving average of the number of dealers providing books of record submissions on the reference entity.	int64	

Field	Description	Type	Max length
DealersBoRCountCurve1MMA	The 1 month moving average of the number of dealers providing books of record submissions on the reference entity.	int64	
DealersBoRCountCurve2MMA	The 2 month moving average of the number of dealers providing books of record submissions on the reference entity.	int64	
UpfrontBASpreadAverage	The bid-ask spread in upfront format for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadAverage1WMA	The 1 week moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadAverage1MMA	The 1 month moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadAverage2MMA	The 2 month moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadHigh	The bid-ask spread in upfront format for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadHigh1WMA	The 1 week moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadHigh1MMA	The 1 month moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
UpfrontBASpreadHigh2MMA	The 2 month moving average of the bid-ask spread, in upfront format, for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadAverage	The BidAskSpread in conventional spread format for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadAverage1WMA	The 1 week moving average of the BidAskSpread, in conventional spread format, for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadAverage1MMA	The 1 month moving average of the BidAskSpread, in conventional spread format, for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadAverage2MMA	The 2 month moving average of the BidAskSpread, in conventional spread format, for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadHigh	The BidAskSpread in conventional spread format for tenor {X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadHigh1WMA	The 1 week moving average of the BidAskSpread, in conventional spread format, for tenor {X} associated with the running coupon and the range of quotes.	double	

Field	Description	Type	Max length
ConvBASpreadHigh1MMA	The 1 month moving average of the BidAskSpread, in conventional spread format, for tenor{X} associated with the running coupon and the range of quotes.	double	
ConvBASpreadHigh2MMA	The 2 month moving average of the BidAskSpread, in conventional spread format, for tenor{X} associated with the running coupon and the range of quotes.	double	
BidAskType5Y	This indicates whether the bid-ask was calculated from observed quotes or derived by Markit.	string	10
BidAskType	This indicates whether the bid-ask was calculated from observed quotes or derived.	string	20
BASpreadDepthPassed	Number of quotes that were used to calculate BidAskSpread int64 post top and tail test.		
UpfrontBASpreadStdDevPassed	The standard deviation of the bid-ask spread in upfront format for tenor {X} associated with the running coupon and the range of quotes Available tenors [6M, 1Y, 2Y, 3Y, 4Y, 5Y, 7Y, 10Y].	double	
UpfrontBASpread10thPctIPass d	The 10th percentile of the bid-ask spread in upfront format for tenor {X} associated with the running coupon and the range of quotes Available tenors [5Y].	double	
UpfrontBASpread90thPctIPass d	The 90th percentile of the bid-ask spread in upfront format for tenor {X} associated with the running coupon and the range of quotes Available tenors [5Y].	double	
ConvBASpreadStdDevPassed	The standard deviation of the BidAskSpread in conventional spread format for tenor {X} associated with the running coupon and the range of quotes Available tenors [6M, 1Y, 2Y, 3Y, 4Y, 5Y, 7Y, 10Y].	double	
ConvBASpread10thPctIPassed	The 10th percentile of the BidAskSpread in conventional spread format for tenor {X} associated with the running coupon and the range of quotes Available tenors [6M, 1Y, 2Y, 3Y, 4Y, 5Y, 7Y, 10Y]	double	
ConvBASpread90thPctIPassed	The 90th percentile of the BidAskSpread in conventional spread format for tenor {X} associated with the running coupon and the range of quotes Available tenors [6M, 1Y, 2Y, 3Y, 4Y, 5Y, 7Y, 10Y].	double	
EstimatedNotional	The most common size of a CDS trade for a reference entity int64 as assumed by Markit.		
CurveLiquidityScore	A 1-5 liquidity score calculated by Markit that estimates the trading liquidity of the reference entity based on the metrics in this report. The score is a 1-5 score with 1 being the most liquid and 5 being the least liquid.	int64	
CurveLiquidityScore1WMA	The 1 week moving average of the liquidity score for the reference entity.	int64	
CurveLiquidityScore1MMA	The 1 month moving average of the liquidity score for the reference entity.	int64	
CurveLiquidityScore2MMA	The 2 month moving average of the liquidity score for the reference entity.	int64	

Field	Description	Type	Max length
Sec4LastUpdate	The date of the last update for the reference entity's weekly Gross Notional Volumes and Contracts in the DTCC Deriv/SERV Trade Information Warehouse Data Section IVa report.	date (YYYY-MM-dd)	
WklyGNSec4	The weekly gross notional transacted on the reference entity in the DTCC Deriv/SERV Trade Information Warehouse Data Section IVa report.	int64	
WklyGNSec41MMA	The 1 month moving average of the weekly gross notional of the reference entity.	double	
WklyGNSec42MMA	The 2 month moving average of the weekly gross notional of the reference entity.	double	
WklyContrctSec4	The weekly number of contracts on the reference entity in the DTCC Deriv/SERV Trade Information Warehouse Data Section IVa report.	int64	
WklyContrctSec41MMA	The 1 month moving average of the weekly number of contracts on the reference entity.	double	
WklyContrctSec42MMA	The 2 month moving average of the weekly number of contracts on the reference entity.	double	
GNXTrd	The weekly gross notional divided by the weekly number of contracts on the reference entity.	double	
GNXTrd1MMA	The 1 month moving average of the weekly gross notional divided by the weekly number of contracts on the reference entity.	double	
GNXTrd2MMA	The 2 month moving average of the weekly gross notional divided by the weekly number of contracts on the reference entity.	double	
Tbl6LastUpdate	The date of the last update for the reference entity's Gross Notional Volumes and Contracts Outstanding in the DTCC Deriv/SERV Trade Information Warehouse Data Table 6 report.	date (YYYY-MM-dd)	
WklyGrossNotional	The gross notional outstanding for the reference entity for the latest week.	double	
WklyGrossNotional1M	The gross notional outstanding for the reference entity from the previous month from the date of the report.	double	
WklyGrossNotional1Y	The gross notional outstanding for the reference entity from the previous year from the date of the report.	double	
WklyNetNotional	The net notional outstanding for the reference entity for the latest week.	double	
WklyNetNotional1M	The net notional outstanding for the reference entity from the previous month from the date of the report.	double	
WklyNetNotional1Y	The net notional outstanding for the reference entity from the previous year from the date of the report.	double	
WklyContr	The number of contracts outstanding for the reference entity for the latest week.	int64	

Field	Description	Type	Max length
WklyContr1M	The number of contracts outstanding for the reference entity from the previous month from the date of the report.	double	
WklyContr1Y	The number of contracts outstanding for the reference entity from the previous year from the date of the report.	double	
CreditDV01	If the submission is in par spread, the values will match those in ContributedLevel{X}.	double	
RiskyPV01	The risky annuity of a trade of the maturity of the CDS instrument calculated from the CDS Composite curve.	double	
IRDV01	The change in the mark to market from a basis point change in the interest rate.	double	
Rec01	The change in the mark to market from a change in the recovery rate by 1%	double	
DP	The implied default probability of the reference entity.	double	
JTD	The jump to default of the reference entity. The change in mark to market assuming an instantaneous credit event	double	
DTZ	The jump to zero. The change in the mark to market assuming an instantaneous credit event and a recovery rate of 0	double	

