

Markit Pricing Data for Commodities

Providing consensus based prices to support independent verification of trading book valuations

Markit delivers consensus market prices, volatilities and correlations across a broad range of commodity products to support risk management and product control functions.

Markit provides high quality, independent mark-to-market prices with extensive coverage that includes energy, metals, softs and exotic options. Prices are available for vanilla instruments and a wide range of exotic products.

The service enables institutions to verify positions for their books and records reporting. The consensus data is accepted by auditors and used by major regulators globally to support their oversight of the OTC commodities markets.

600+

commodity markets covered

12+

years of high quality valuations

SSAE 16/ISAE 3402

accredited

Market consensus

Valuations based on consensus of mid-market prices from leading active market participants for each product.

Data quality

Employs processes and techniques to help provide a true reflection of the market, including rigorously applied quality controls, such as the rejection of data points that fail validation checks.

Authoritative

Accepted by auditors and regulators globally, enabling institutions to improve the reliability of their valuations.

Dedicated support

Experienced market professionals providing support on pricing issues to product controllers, risk managers and valuation specialists.

Compliance

Frequent updating of services to help address new and changing regulatory and audit requirements for book valuations and day one profit and loss, with service also used extensively to support Prudential Valuation and other regulatory requirements.

Independent

Designed to meet independent price verification requirements.

Accredited

Received SSAE 16/ISAE 3402 Type 2 Reported accreditation.

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 1100

Coverage

Energy

Forward curves, ATM and OTM option prices and volatilities for a wide range of markets, including global crude oil and refined products, wet freight, European and North American power, European and North American natural gas and global coal, emissions, dry freight and LNG.

Metals

Forwards, ATM option vols and skew on risk reversals and smile strangle margins for over 20 base and precious metal and currency combinations.

Softs

ATM and OTM option prices and vols on over 20 softs and agricultural products.

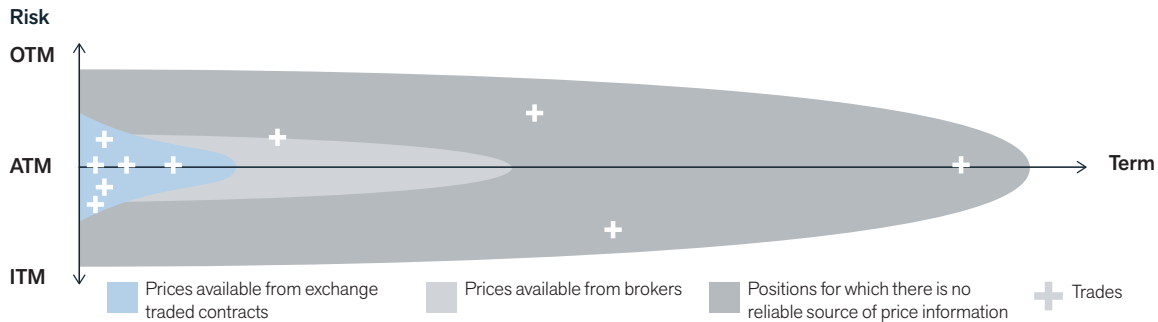
Exotic options

Cross-commodity correlations, commodity index options, swaptions, heat rate options, time spread options, early expiry options and variance swaps.

Historical data

Historical dataset of prices available to support model testing and VAR calculations.

Typical derivatives trading portfolio



Totem coverage

