

Credit default swaps
in Bloomberg
Students Manual

You can retrieve credit default swaps data from Bloomberg through either the internal spreadsheet builder or the terminal search function.

Within the Bloomberg terminal, you can locate credit default swaps using the internal search system, which features functions similar to those used for derivatives. The description function allows you to identify the instrument's ticker, which can later be employed in the spreadsheet builder within Excel.

Region	Instrument	Current Price	Change	Volatility	Delta	Avg	Now	Delta	Delta	Delta	Delta
Americas	10) CDX Investment Grade	55.60	-0.60	~	-5.8 6.4	55.6	82.1	71.4	-15.8	-12.0	
	11) CDX High Yield	106.07*	-0.01	~	1.8 -0.2	99.0	106.1	101.5	+4.6	+3.4	
	12) MCDX	78.92	-0.01	~	0.1 13.0	78.9	84.5	82.3	-3.4	-1.2	
EMEA	20) iTraxx Europe	59.41	+0.14	~	-5.6 7.8	59.4	89.9	78.5	-19.1	-13.6	
	21) iTraxx Crossover	316.94	-1.02	~	-29.4 64.6	316.9	474.8	426.6	-109.6	-91.5	
	22) iTraxx Sr Financial	68.32	+0.28	~	-4.0 8.8	68.3	104.1	90.3	-22.0	-14.9	
	23) iTraxx Sub Financial	126.35	+0.44	~	-2.3 22.6	126.3	192.6	167.2	-40.9	-27.5	
Asia	30) iTraxx Japan	59.96	-0.47	~	0.6 8.7	60.0	80.9	71.2	-11.3	-4.6	
	31) iTraxx Asia Ex Japan IG				-6.9	96.1	140.6	127.4			
	32) iTraxx Australia				-9.7	75.7	100.0	88.7			
Emerging Markets	40) CDX Emerging Market	97.12*	+0.00		0.6 -0.8	93.9	97.1	95.1	+2.0	+1.3	
	41) CDX Emerging Market IG	101.48*	-0.03								
	42) CDX Emerging Market HY	91.77*	+0.07								

21) CDS Description	22) Ref Entity Description	Identifiers
Pages	Reference Entity Information	Identifiers
1) CDS Info	Name HCA Inc	Short Name HCA/ Corp
2) RED Info	Sector Health Care	Full Name HCA CDS USD SR 5...
	Industry Health Care Facilities & Services	BB Number CHCA1U5
	Credit Default Swap Contract Information	Corp Ticker HCA
	Country US Cpn Freq Q	RED Code 4E452AAG1
	Debt Type Senior Day Count ACT/360	Reference Entity Ratings
	Currency USD Tenor 5Y	Moody's N.A.
	Maturity Date 12/20/28	S&P BBB-
	Disc Curve US Custom Swap Curve	Fitch WD
Quick Links	Street Convention	
31) CINS CDS Search	Standard Contract SNAC	
32) ALLQ Pricing	ISDA Definitions Year 2014	
33) QMGR Quotes	Coupon (bps) 500	
34) CACS Corp Act	Recovery 0.40	
35) CDSW CDS Val	Restructuring No Restructuring	
36) CN Sec News	Outstanding Debt (USD)	
37) CRPR Ratings	Amt Debt O/S 35.766MMM	
38) CDSV CDS Curve		

Within the spreadsheet builder, you can locate the instrument of interest and select the necessary variables, similar to the process for any other financial instrument.

A7		=BDH(B\$4;B\$6;\$B1;\$B2;"Dir=V";"Dts=S";"cols=2;rows=23")					
	A	B	C	D	E	F	G
1	Start Date	28.11.2023					
2	End Date						
3							
4		HCA CDS USD SR 5Y D14 Corp					
5		Last Price					
6	Dates	PX_LAST					
7	28.11.2023	101,881					
8	29.11.2023	99,858					
9	30.11.2023	100,308					
10	01.12.2023	101,337					