Tradeweb

Tradeweb Composite Price

In complex, fast-moving and highly-regulated markets, participants trust pricing data from Tradeweb to closely monitor, measure and manage their portfolios.

Our real-time composite prices are derived from market activity on Tradeweb platforms, which is comprised primarily of streaming prices from a cross-section of liquidity providers.

Proprietary algorithms aggregate pricing data and employ statistical averaging techniques to eliminate outlier quotes from the population of bids and offers. The resulting composite prices, spreads and yields are recognized by market participants as accurate and representative of the range in which trades are likely to be filled.

A list of participating liquidity providers by product traded can be found on our website here.