



Valuations Manager

Standardized delivery of counterparty position and valuations data for OTC derivatives and cash bonds

IHS Markit Valuations Manager aggregates and provides multi-bank counterparty position and valuations data in a timely and consistent format to buy-side customers, alongside internal marks and independent valuations from IHS Markit Portfolio Valuations.

Increasing regulatory and accountancy scrutiny around how portfolios are valued has highlighted the importance of both counterparty and independent pricing data and valuations. Buy-side firms currently receive counterparty data through numerous statements in multiple formats directly from dealers. Manually consolidating this data can be time-consuming. A more streamlined process for consolidation and distribution delivers operational efficiencies.

IHS Markit Valuations Manager provides a secure, standardised view of OTC derivative positions as well as derivative and cash fixed income valuations across counterparties on a single electronic platform.

Our service simplifies the collection of counterparty position data and valuations, allowing customers to access valuation data online, via IHS Markit API or web download, instead of receiving multiple statements and rationalizing numerous file formats.

IHS Markit has agreed a single set of standards with the participating banks and acts as the delivery channel for more timely, complete and standardised counterparty valuation data.

Monitoring and support

Proactive monitoring by IHS Markit's global operations team, ensuring that any issues with bank feeds are addressed in a timely manner.

Extensive coverage

Multi-asset class coverage across cash bonds and OTC derivatives, including credit, rates, equities, FX and commodities.

History

Easy access to position and valuation history over the previous 90 days.

Aggregation and standardization

Ability to combine counterparty data, internal valuations, clearing prices and independent valuations from IHS Markit Portfolio Valuations in one location.

Operational efficiency

Consolidated delivery of OTC position and valuation data in a consistent format across all counterparties, eliminating time-consuming manual or semi-manual processes and resulting in reduced costs, lower operational risk and faster turnaround.

COVERAGE

1.3 m+

valuation marks are stored for secure search and retrieval

19,000+

OTC and cash bond counterparty valuations contributed daily

50+

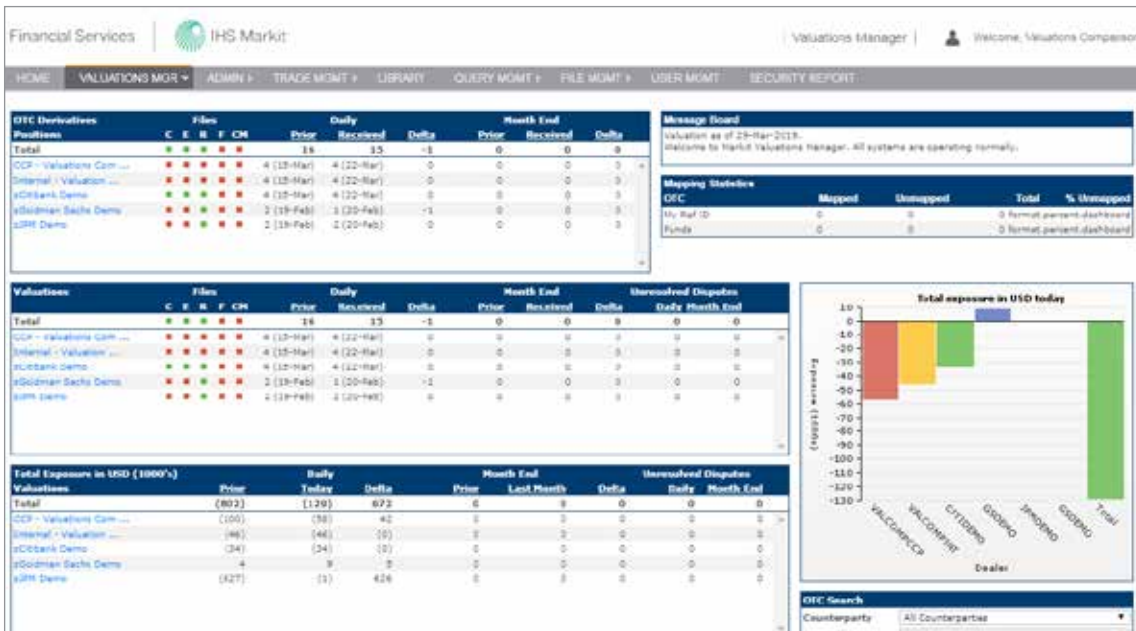
OTC derivative product types covered daily

CUSTOMERS

Buy-side – Traditional & Alternative Asset Managers

Fund Administrators / Custodians

Sell-side (redistribution of marks)



The screenshot shows a detailed table of OTC Valuations. The table includes the following columns:

- Action
- Account
- My Ref ID
- Dealer Ref ID
- Dealer Trade ID
- Source
- Ctry
- Bank
- Product
- Notional
- Description
- Value Date
- Reporting CCY
- MTM Reporting CCY
- % Delta
- Accrued Reporting CCY

The table lists various trades with their respective details, including notional amounts and reporting currencies. A 'Total Exposure' summary is provided at the bottom of the table.

Dealer counterparty mark distribution

IHS Markit Valuations Manager also provides a co-branded solution for sellside participants to streamline the delivery of their OTC and cash valuations to their client base, enabling them to meet regulatory requirements for the daily distribution of marks.

Dealers have the flexibility to select the clients that are provided with access, enabling those clients to receive free access to counterparty marks via the individual dealer front end.

Independent valuations

IHS Markit Portfolio Valuations provides an industry validated, fully hosted service providing valuations and risk measures for vanilla and exotic derivatives, private equity investments, structured notes and cash products. These valuations are distributed via a single platform, alongside clearing prices and counterparty marks.

More information on IHS Markit products and services

AMERICAS
+1 212 931 4900

EMEA
+44 20 7260 2000

APAC
+65 6922 4200

sales@ihsmarkit.com

www.ihsmarkit.com