



## Portfolio Valuations: Risk Analysis Service

**An independent, multi-contributor, validated service combining consistent independent valuations and market and credit risk measurement**

Faced with changes in regulations, accounting standards, and risk management processes, financial firms turn to Portfolio Valuations for reliable independent valuations of their trade positions. The service now also offers a hosted risk platform enabling customers to get an accurate view of market and credit risk exposure across their portfolios.

Portfolio Valuations provides an accurate, seamless and integrated hosted post trade valuations and risk analysis service. The platform leverages the market data used in IHS Markit's mark-to-market valuations, which is calibrated to dealer consensus data and pricing models. Its unique advantage lies in its access to the extensive risk simulation engine developed in-house by our Analytics service and used by leading global banks. It also offers consistent risk and pricing models developed in-house by Portfolio Valuations.

### KEY STATS

**11.81M+**

independent  
valuations per month

**130+**

staff globally

**410+**

direct customers,  
representing a universe of  
several thousand funds

**SSAE 18 and ISAE**

### CUSTOMERS

**Auditors**

**Banks**

**Corporates**

**Fund administrators  
and custodians**

**Fund managers**

**Government  
authorities and  
regulators**

For more information on the  
products and services from  
IHS Markit, please contact us at  
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### Operational efficiency

Clients can achieve operational efficiencies by leveraging their existing framework for providing trade and portfolio specifications. There is no need to re-upload the trade details for risk results.

### Flexibility

Clients have full flexibility in configuring the calculation of risk measures. For example, clients can specify the confidence interval, time horizon, simulation parameters, models for risk factor simulation, look-back period, observation frequency and observation weightings for Value at Risk calculations.

### Cross-asset coverage

The risk analysis functionality will be available for OTC, cash, exchange-traded and cleared instruments across all the asset classes covered by Portfolio Valuations including credit, interest rate, equity, FX, commodity, hybrid, and structured products.

### External audit

All the processes and infrastructure used as part of the Portfolio Valuations service have passed an annual external audit containing no qualifications since 2009 under the SSAE 18 and ISAE3420 (formerly SAS70) Type II standards.

### Accuracy and consistency

To ensure consistency in the market data driving valuations and risk, Portfolio Valuations uses its existing market data capture and cleaning processes to drive risk calculations. Models are consistent with Portfolio Valuations' library of pricing models, accurately calibrated to market consensus.