IHS Markit®

Portfolio Valuations: Valuations comparison

A user friendly frontend portal for comparing OTC derivative and cash security valuations across multiple sources and dates using customizable tolerances and metrics

Regulatory and accounting guidelines, as well as valuations best practices, require firms to use multiple pricing and valuation sources in order to improve accuracy and robustness when pricing their portfolio. Valuations are typically acquired from different channels and in various formats. Manual processes for checking valuations for accuracy and large day-on-day movements can be time consuming and error prone, especially under time constraints. By automating processes for comparing valuation metrics and generating reports, firms can improve efficiency in managing valuation workflows.

We provides an efficient framework for comparing valuations across multiple sources and analyzing day-on-day movements within a single source. Our independent, secure and automated solution for comparing valuations across multiple sources helps streamline operational workflows. Customers can customize comparison metrics and hierarchies for grouping trade types as well as the thresholds applied to each trade-level comparison. Tolerance breaks and warnings are clearly highlighted to enable prompt investigation and resolution. The valuations comparison functionality can also normalize data, enabling customers to run comparisons when there are FX and position differences and support analysis of day-on-day valuation movements for each source.

Operational efficiency

Self-service interface providing automated calculation of valuation comparison results and exceptions.

Reduce risk

Clear identification of valuation errors and breaks to enable efficient resolution.
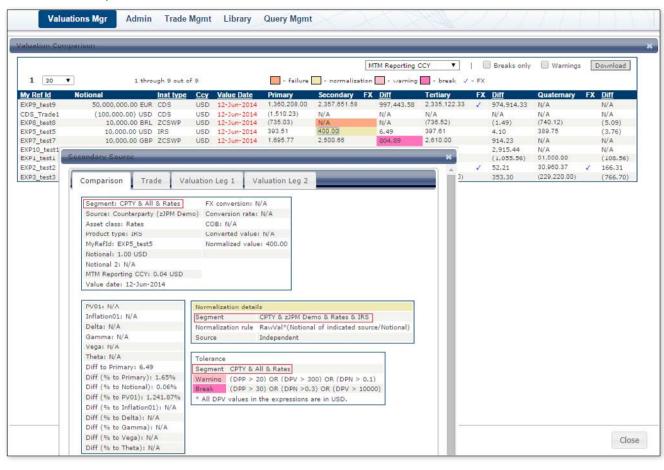
Customization

Flexibility to set parameters, such as source hierarchies, tolerance levels and data normalisation rules, that can be applied across multiple dimensions, including trade types, asset classes, accounts and sources.

Efficient onboarding

Easy to use functionality for mapping trades across sources and managing pricing sources on a single platform.

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

Valuations comparison results