



Parsing

We offer a dynamic, secure, real-time parsing service that quickly and accurately extracts OTC pricing content from messages.

Today's evolving regulatory landscape is changing the way market participants approach pricing transparency. Firms are required to retain pre-trade communication for mark-to-market valuation, the calculation of capital requirements, and to serve as evidence that trades are executed at fair market prices. As a result, OTC market participants are increasingly demanding access to auditable message and price history to meet compliance and reporting requirements.

Parsing meets this demand by combining adaptive, real-time message parsing technology with our pricing and industry knowledge to offer a dynamic parsing service that extracts and stores OTC pricing content from messages tailored to customers' exacting data needs.

This combination of cutting-edge, hosted technology and a dedicated data quality team ensures that clients consistently receive timely and accurate parsed data in a wide range of formats and delivery methods. Clients can integrate observable prices into trading, valuation, and audit processes.

CUSTOMERS

Hedge funds

Asset managers

Product control groups

Trading desks

Valuation groups

Auditors

KEY STATS

1.2m+

messages parsed daily

16m+

prices parsed daily

35+

supported instrument types

75,000+

unique instruments
parsed daily

For more information on the products and services from IHS Markit, please contact us at sales@ihsmarkit.com

Real-time

Timely and organized OTC pricing data that can be used for idea generation, mark-to-market, and audit.

Price aggregation

Cut through the clutter of thousands of messages and view prices across multiple platforms and formats.

Extensive coverage

Parsing support for over 35 OTC instruments, including CDS, indices, bonds, loans, converts, tranches, switches, rolls, recoveries, ABS, ABCDS and variance swaps.

Data integrity

Accuracy is driven by a global analyst team and sophisticated cleaning algorithms.

Ease of access

Data is available through multiple channels, including the Web, Excel, reports and real-time API's.

Hosted

Software as a service (SaaS) delivery eliminates the need to purchase and maintain hardware or software.