

Markit Valuations Manager

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

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 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 would deliver operational efficiencies.

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. Instead of receiving multiple statements and rationalising numerous file formats, customers access valuation data online, via API or web download from Markit. 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 Markit's global operations team, ensuring that any issues with bank feeds or missing positions 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 and 13 month ends.

Aggregation and standardisation

Ability to combine counterparty data, internal valuations, clearing prices and independent valuations from 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.

3 million+

valuation marks are stored for secure search and retrieval

170,000+

OTC and cash bond counterparty valuations contributed daily

35+

OTC derivative product types covered daily

Clients

Buy-side – Traditional & alternative asset managers
Fund administrators / custodians
Sell-side (redistribution of marks)

More information

For more information on the products and services from Markit, please contact us at sales@markit.com or call one of our regional offices:

London	+44 20 7260 2000
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Amsterdam	+31 20 50 25 800
Boulder	+1 303 417 9999
Dallas	+1 972 560 4420
Frankfurt	+49 69 299 868 100
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markit.com

Markit Valuations Manager

The screenshot displays the Markit Valuations Manager interface, divided into two main sections: a Summary Dashboard and a My OTC Valuations workspace.

Summary Dashboard: This section provides a high-level overview of the system's status and mapping statistics. It includes a Message Board with a welcome message, Mapping Statistics showing the number of mapped and unmapped OTC and funds, and a bar chart titled "Total exposure in USD today" showing exposure across various dealers.

My OTC Valuations workspace: This section displays a detailed table of OTC valuations. The table includes columns for Action, Account, My Ref ID, Dealer Ref ID, Dealer Trade ID, Source, Cpty, Book, Product, Notional, Description, Value Date, Reporting CCY, MTM, and Reporting CCY % Del. Below the table, there is a "Total Exposure in USD (1000's)" table and a "Resolved Disputes" table.

Valuation	Prior	Daily Today	Delta	Month End	Unresolved Disputes	
Total	2,895,846	2,927,990	32,144	4,323,403	2,404,164 (1,919,230)	320
zCitiBank Demo	(14,647)	(13,390)	1,257	(30,920)	(12,987)	17,933
zCredit Suisse Demo	0	0	0	0	0	0
zDB Demo	2,146,758	2,184,140	37,382	2,946,512	1,931,107 (1,015,405)	0
zGoldman Sachs Demo	24,378	24,628	249	36,195	24,617 (11,578)	320
zJPM Demo	802,776	795,785	(6,991)	1,502,506	516,793 (983,713)	0
zHarris Lynch Demo	17,659	17,836	176	16,117	17,836	1,719
zUBS Demo	(81,079)	(81,009)	70	(147,008)	(75,202)	71,806

Summary Dashboard and My OTC Valuations workspace for access to current and historical position and valuation data

Dealer counterparty mark distribution

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, helping them 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

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.