



Trade Data Services

Derivatives market data platform – providing consolidated, customisable, independent market view solutions

IHS Markit Trade Data Services deliver a comprehensive solution to meet expanding regulatory and reporting requirements for OTC Derivatives market data across equities, interest rates, foreign exchange, commodities and credit.

Bringing together unique and proprietary datasets from MarkitSERV, exchanges, brokers and Totem consensus, Trade Data Services enable users to support independent valuations and market risk decisions.

COVERAGE

22,000+

Consensus instruments corroborated

700+

Equity Stocks and Indices

20+

Interest Rate currencies

60+

Foreign Exchange currency pairs

120+

Commodity curves

35+

Credit option expiries

DATA SOURCES

Traded Data

Exchange Data

Broker Data

Totem Consensus

The Fundamental Review of the Trading Book (FRTB)

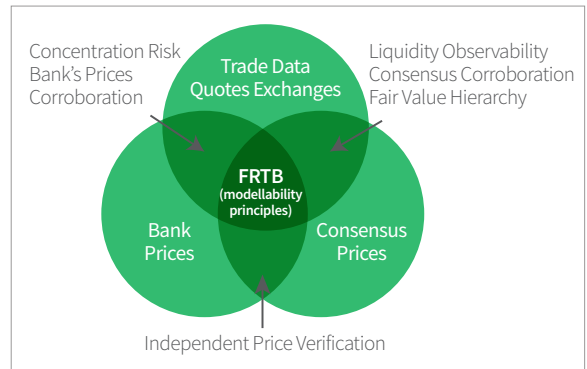
Fair Value Hierarchy

Consensus Price Corroboration and Back-Testing

Concentration Risk

Liquidity & Observability

Market Price Uncertainty



Trade Data services will assist users facing challenges around: internal and external data fragmentation; lack of rules harmonisation and different interpretations; data governance; regulator expectations and cost pressure.

Centralisation

Market data sources made available alongside submitted bank prices allows for efficient and practical solutions

Customisation

Workflows and reports can be customised to focus on user specified data subsets

Visualisation

Tools allow for clear interpretation of market data, identifying both trends and current issues easily through detailed website analysis, stand-alone reports and results file integration

Totem Consensus Scoring and Liquidity Measures

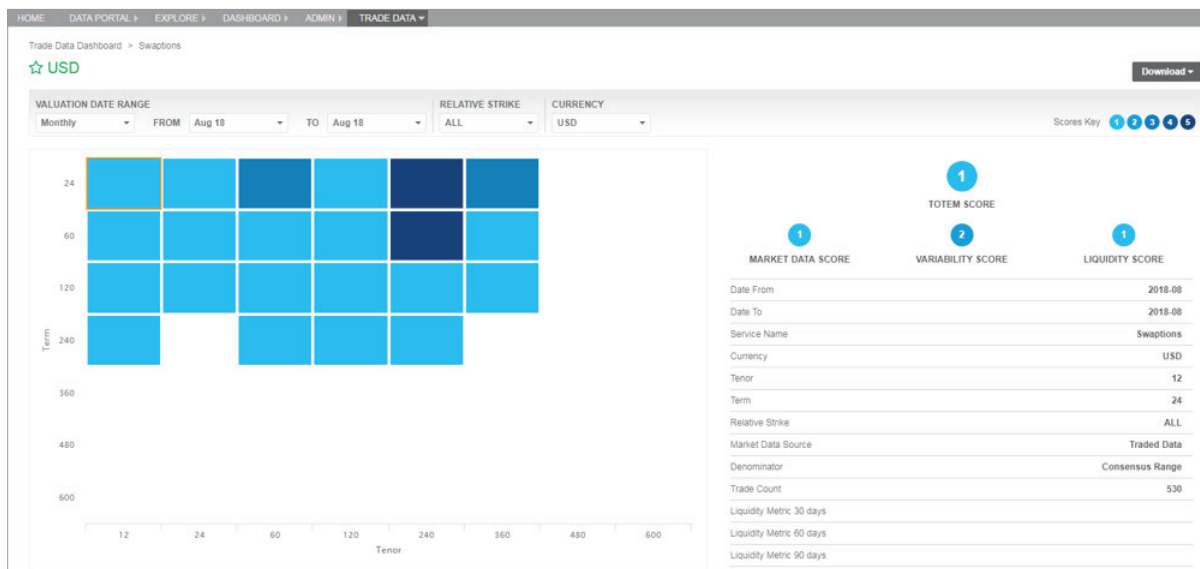
Scoring

Using external market data sources, we create three scores for users. These scores combined give the overall **Totem Score** to produce a standardised view of data allowing for analysis across large data sets, multiple asset classes and products.

- **Market Data Score** - directly compares the Totem Consensus to available market information
- **Liquidity Score** - looks at the liquidity of the underlying instrument over a given period
- **Variability Score** - considers intraday variability of the underlying

Trade Data Visualisation Tools

The Trade Data website provides a comprehensive way to manage reporting of external market data sources for a variety of use cases: from user customised reports to visualisation of market data overlaid onto the Totem consensus, the website is the main portal for clients to interact with Trade Data Services.



For more information on Trade Data Services, contact:

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