S&P Global
Market Intelligence

Portfolio Valuations: Trade Data Connectivity

Provides automated capture of confirmed OTC derivatives trade information from OSTTRA MarkitWire for calculating mark-to-market valuations.

S&P Global Market Intelligence provides convenient connectivity between its award-winning Portfolio Valuations service and OSTTRA MarkitWire, a post trade affirmation and confirmation platform. Confirmed trade economics can be automatically captured for interest rate, equity and credit derivatives that are essential for calculating mark-to-market valuations.

The connectivity between Portfolio Valuations and OSTTRA MarkitWire eliminates the need to develop and manually convert feeds into Portfolio Valuations XML input schema, as the trade information is now automatically pulled from OSTTRA MarkitWire as trades are confirmed and amended through their life cycle.

The mapped files are uploaded into dedicated client environments and used as inputs to the valuations process.

Portfolio Valuations is a fully hosted service to help institutions improve their current processes, outsource their valuation function or provide a value-added service to their customers. It is designed to assist with the statutory and policy requirements of investors, regulators and business managers for independent calculation of Net Asset Value (NAV), sensitivities and market risk measures.

This integration between Portfolio Valuations and OSTTRA MarkitWire, along with existing OSTTRA MarkitWire's connectivity to clearinghouses and dealers for the delivery of cleared and counterparty valuations, helps customers meet their workflow and reporting needs.

Connectivity with OSTTRA MarkitWire helps buyside institutions and their administrators and custodians to streamline the valuations process and Portfolio Valuations customers can subscribe to this feature at no additional cost.

Improve operational efficiency

Operational efficiency by eliminating the need to populate trade templates and maintain trade feeds.

Timely onboarding

Quick and easy onboarding for the Portfolio Valuations service.

Audit

Gain transparency into trade information used in valuations on the Portfolio Valuations web front end.

Reduce risk

Creates a more streamlined, error-free and realtime process for valuing derivatives.

Flexibility

Configurable permissioning by trade type, LEI, and BOOK.

Realtime

Realtime trade capture as trades are confirmed, as well as same day valuations turnaround of new and/or amended trades.

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