

# S&P Capital IQ Launches an Enhanced Fixed Income Transparency Offering on its Valuation and Data Portal

This new offering brings together fixed income assumption sets for developing evaluated pricing, model valuation and third party prices and quotes with terms and conditions data and associated obligor information to serve risk, treasury, fund accounting and audit professionals

PR Newswire  
LONDON

LONDON, March 27, 2012 /PRNewswire/ -- S&P Capital IQ, a leading provider of multi-asset class data, research and analytics to global markets and investors, today announced the launch of its fixed income transparency offering, delivered through a series of enhancements to its Valuation and Data portal. The service integrates fixed income terms and conditions data, valuation and pricing content and market commentary to provide enhanced transparency for over 3 million fixed income securities, including municipal, corporate and structured assets.

"By adding transparency and context to the valuation process this new offering assists risk managers, pricing, accounting professionals and investment professionals to better distinguish between price and valuation risk, market and credit risk while gaining further insight into the underlying drivers of the security or issuer risk," says Peter Jones, Senior Director at S&P Capital IQ.

"Combining multiple valuation and pricing approaches with market and reference data is an important step to gaining a better understanding of portfolio risk, front to back office, from a valuation perspective," adds Rui Carvalho, Managing Director at S&P Capital IQ.

Incorporating trade and evaluated prices with the newly developed model valuation, the integrated valuation offering allows users to perform robust analysis on securities. It provides enhanced terms and conditions data and allows for the comparison of multiple pricing approaches, with access to recent trade and valuation history. Also included are the underlying government bond and swap curves, security-specific risk sensitivities and Credit Default Swap (CDS) instruments. And transparency is further increased by access to documentation on valuation methodology.

S&P Capital IQ's Valuation and Data portal helps to address the need for independent and transparent valuations as outlined under IFRS and FASB accounting guidelines. The offering supports fund accounting and the Net Asset Valuation (NAV) processes for US Investment Advisory Act and European UCITS funds. Additionally it also assists Independent Price Verification (IPV) and risk functions with daily P&L and regulatory reporting requirements for BASEL III.

## About S&P Capital IQ

S&P Capital IQ, a brand of the McGraw-Hill Companies (NYSE: MHP), is a leading provider of multi-asset class data, research and analytics to institutional investors, investment advisors and wealth managers around the world. We provide a broad suite of capabilities designed to help track performance, generate alpha, identify new trading and investment ideas, and perform risk analysis and mitigation strategies. Through leading desktop solutions such as Capital IQ, Global Credit Portal and MarketScope Advisor desktops; enterprise solutions such as S&P Securities Evaluations, Global Data Solutions, and Compustat; and research offerings including Leveraged Commentary & Data, Valuation & Risk Strategies and S&P Equity Research, S&P Capital IQ sharpens financial intelligence into the wisdom today's investors need.

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