



IHS Markit®



Credit Benchmark®

Securities Finance Credit Benchmark

IHS Markit's Securities Finance collaboration with Credit Benchmark creates the industry's first solution for integrating counterparty credit risk into securities lending inventory and loan activity.

Key Benefits



Counterpart Selection



Performance Measurement



Trading Insight



Risk Analytics



INDEX

1.59

We can help

Asset Managers, Pension Funds, SWFs, Insurance Companies, Mutual Funds, Investment Managers



Understand your stock loan programme's exposure to counterpart's credit risk



Improve your KYC and operational due diligence



Inform and expand your counterpart selection process to include hitherto unrated non-traditional counterparts



Understand the relative marketability of your securities lending assets based on factors including your own creditworthiness



Add credit perspective to stock loan performance measurement against other lenders with similar credit ratings



More dynamic inputs into securities lending risk metrics including value at risk and expected loss on default calculations

Sellside Institutions, Custodians



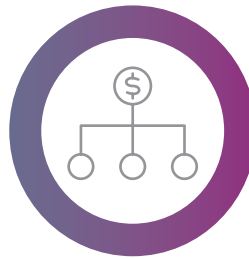
Leverage new credit rating data point in fee modelling



Understand the available supply and loan volumes from underlying funds based upon credit scoring



Incorporate the credit scores with other proprietary IHS Markit metrics like Stability metrics and HQLA flags while pricing the securities lending trade

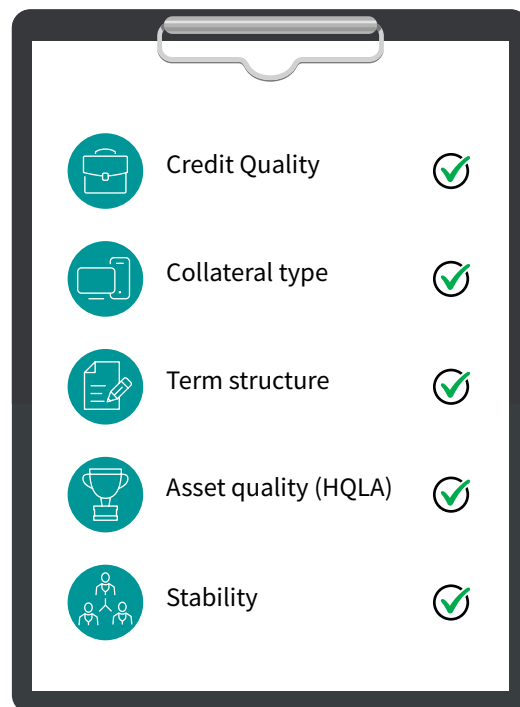


Optimize management of capital and RWAs



Inform and expand your counterpart selection process to include hitherto unrated non-traditional counterparts

Key emerging differentiating factors of a securities lender



Securities Finance

Global securities financing data helps customers manage securities lending programmes, manage collateral, optimise trading performance and enhance investment decision making.

Key Stats

\$25 trillion

securities in lending programmes

\$2.5 trillion

value on loan

220,000+

equity and Fixed Income instruments

15+

years of daily history

6m

daily transactions

Benefits

- Manage securities lending programmes
- Oversight, governance and control
- Optimise trading performance
- Enhance investment decision making



Credit Benchmark

Aggregates and anonymizes credit risk estimates from market participants and offers insights into unrated sovereigns, funds and public and private companies and subsidiaries.

Credit Benchmark brings together internal credit risk views from 40+ of the world's leading financial institutions. The contributions are anonymized, aggregated, and published in the form of consensus ratings and aggregate analytics to provide an independent, real-world perspective of risk. Consensus ratings are available for 50,000+ financials, funds, corporates, and sovereigns, 75% of which are otherwise unrated.

Key Stats

800,000 +

Monthly Credit
Observations

50,000 +

Entity -level ratings

105

countries

75

sectors

300

Subsectors

Benefits

- Aggregates and anonymizes credit risk estimates from market participants and offers insights into unrated sovereigns, funds and public and private companies and subsidiaries
- Counterpart selection based on credit ratings
- Optimise management of capital and RWAs

About IHS Markit

IHS Markit (NYSE: INFO) is a world leader in critical information, analytics and expertise to forge solutions for the major industries and markets that drive economies worldwide. The company delivers next-generation information, analytics and solutions to customers in business, finance and government, improving their operational efficiency and providing deep insights that lead to well-informed, confident decisions. IHS Markit has more than 50,000 business and government customers, including 80 percent of the Fortune Global 500 and the world's leading financial institutions. Headquartered in London, IHS Markit is committed to sustainable, profitable growth.

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