



Securities Finance Collateral Management

Global securities financing data providing assessment of collateral exposure

KEY STATS

\$16trn

securities in lending programmes

\$2trn

value on loan

20,000+

equity instruments

200,000+

fixed income instruments

CUSTOMERS

Buyside

Sellside

**Fund administrators/
custodians**

**Advisors and
consultants**

We provide an assessment of clients' collateral exposure to asset classes, credit ratings, counterparties, maturity buckets and top securities with a drop down transaction review.

The dataset covers more than \$16trn of global securities in the lending programmes of over 20,000 institutional funds. It includes more than 3m intraday transactions dating back 10 years.

We source our data directly from leading industry practitioners, including prime brokers, custodians, asset managers and hedge funds. A variety of data delivery channels, including web applications, Excel add-in, data feed and third party data providers, enable integration into workflows.

Collateral Consolidation

Import and aggregate collateral data into securities lending database.

Margin information

Compare collateral received against loaned securities by country and index level.

Counterparty analysis

Ability to drill down collateral by underlying funds and counterparties.

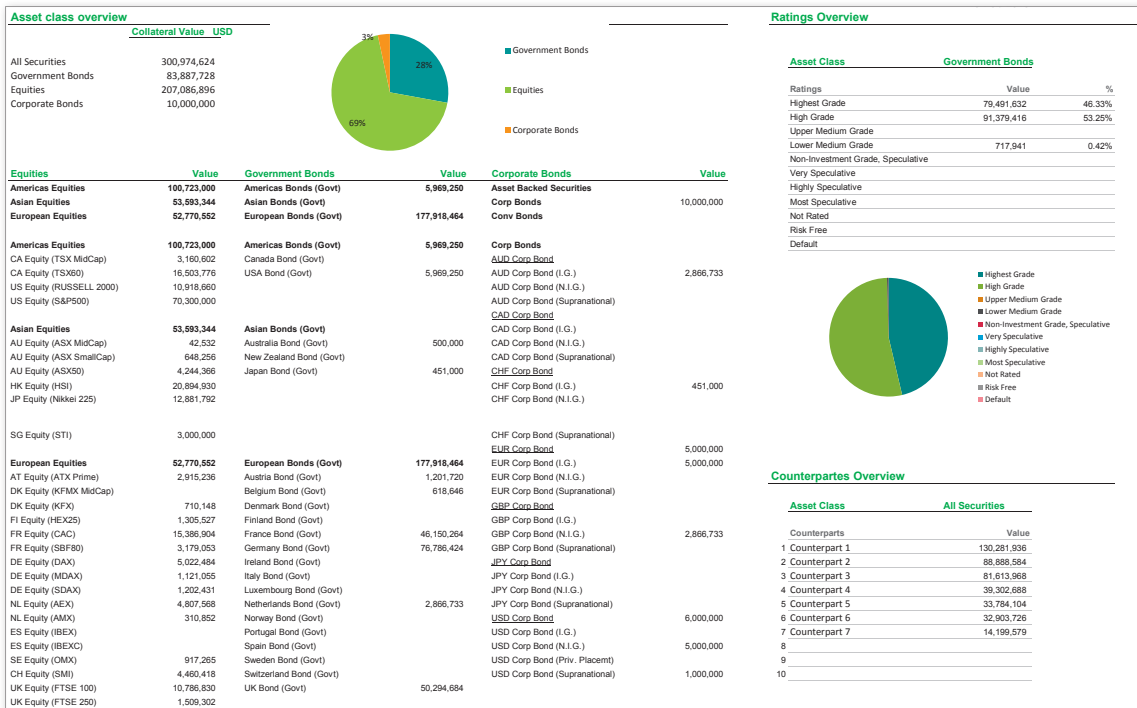
Instrument and Transaction level data

Breakdown collateral by instrument credit rating. Analysis available at transaction level.

Simple and powerful reporting

Key metrics include,

- **Top instruments by collateral value.**
- **Instrument level collateral data.** Calculate percentage of collateral based off average daily traded volume (ADTV) and collateral concentration versus market cap and total collateral pool.
- **Liquidity scores.** Ascertain the liquidity of fixed income instruments using proprietary methodology from IHS Markit's Bond Pricing team.



Top securities - Equities

Asset Class	Equities						
Name	Sedol	Value	% of Market Cap	30 Day ADTV	% of 30 day ADTV	% of total collateral pool	
1 Precision Castparts Corp	2699514	5,811,032	0.02%	1,938,030	403%	1.86%	
2 Total SA	B63BPC8	4,073,356	0.01%	2,091,339	338%	1.68%	
3 Emc Corp	2295172	3,411,412	0.01%	15,285,427	42%	1.52%	
4 Telecom Italia	B154564	3,172,276	0.02%	364,153,762	2%	1.47%	
5 Apple Inc	2046251	3,000,345	0.00%	54,536,544	11%	1.40%	
6 Bg Group Plc	0876289	2,998,845	0.01%	17,836,174	31%	1.33%	
7 Siemens	B188TH2	2,997,304	0.01%	1,730,854	240%	0.99%	
8 China Petroleum & Chemical Corp	6291819	2,995,763	0.03%	107,901,140	4%	0.94%	
9 Amerisourcebergen Corp	2795393	2,994,222	0.02%	3,349,393	113%	0.90%	
10 SabMiller Plc	0483548	2,992,681	0.00%	2,593,651	135%	0.83%	
11 China Construction Bank Corp	BOLMTQ3	2,991,140	0.00%	285,866,496	1%	0.78%	
12 Unitedhealth Group Inc	2917766	2,989,599	0.00%	4,053,207	79%	0.78%	
13 Aurizon Holdings Ltd	B87CVM3	2,988,058	0.05%	11,554,905	28%	0.72%	
14 BP PLC	BW9P816	2,986,517	0.01%	6,703,447	43%	0.68%	
15 Vodafone Group Plc	BH4HK53	2,984,976	0.00%	66,226,528	4%	0.64%	
16 Canadian National Railway Co	2180632	2,983,435	0.01%	1,647,474	162%	0.63%	
17 Synchrony Financial	BP96P96	2,968,025	0.01%	12,028,032	22%	0.63%	
18 Sun Life Financial Inc	2566124	2,952,615	0.01%	1,307,495	196%	0.61%	
19 Starwood Hotels & Resorts Worldwide Inc	B12GHV2	2,798,515	0.02%	2,423,910	103%	0.59%	
20 Marks and Spencer	6010906	1,257,515	0.02%	2,527,647	98%	0.59%	

Top securities - Bonds

Asset Class	Government Bonds					
Name	ISIN	Value	% of issue	Liquidity score	% of total collateral pool	
1 Germany, Federal Republic Of (Government) (0.75% 24-Feb-2017)	DE0001141620	24,056,944	0.42%	1	6%	
2 Germany, Federal Republic Of (Government) (0% 10-Mar-2017)	DE0001137495	14,052,397	0.25%	1	4%	
3 Germany, Federal Republic Of (Government) (0.5% 15-Feb-2026)	DE0001102390	10,087,764	0.14%	1	2%	
4 United Kingdom Of Great Britain And Northern Ireland (Government) (0.75% 22-Mar-2034)	GB00B46CGH68	6,209,902	0.12%	2	1%	
5 France, Republic Of (Government) (0.25% 25-Jul-2018)	FR0011237643	5,874,092	0.16%	2	1%	
6 United Kingdom Of Great Britain And Northern Ireland (Government) (3.75% 22-Jul-2052)	GB00B6RNH572	5,764,998	0.09%	1	1%	
7 Germany, Federal Republic Of (Government) (2% 04-Jan-2022)	DE0001135465	5,573,035	0.06%	1	1%	
8 Germany, Federal Republic Of (Government) (0% 04-Jul-2042)	DE0001108595	5,517,151	0.20%	1	1%	
9 United Kingdom Of Great Britain And Northern Ireland (Government) (0.25% 22-Mar-2052)	GB00B73ZYW09	5,094,396	0.09%	2	1%	
10 France, Republic Of (Government) (4% 25-Apr-2060)	FR0010870956	5,041,699	0.07%	1	1%	
11 France, Republic Of (Government) (3.25% 25-Oct-2021)	FR0011059088	4,176,033	0.06%	1	1%	

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