IHS Markit®

Financial Risk Analytics

Financial risk analytics for sell-side traded markets and buy-side

ihsmarkit.com/FinancialRiskAnalytics

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The Financial Risk Analytics division of IHS Markit has a team of 110+ full-time employees across the globe made up of financial engineers, software engineers, product specialists, client sales and professional services. Customers are supported with professional services available on the ground in all regions with 24/7 support.

Financial Risk Analytics provides products and solutions to financial institutions to measure and manage their counterparty credit risk, market risk, regulatory risk capital and derivative valuation adjustments.

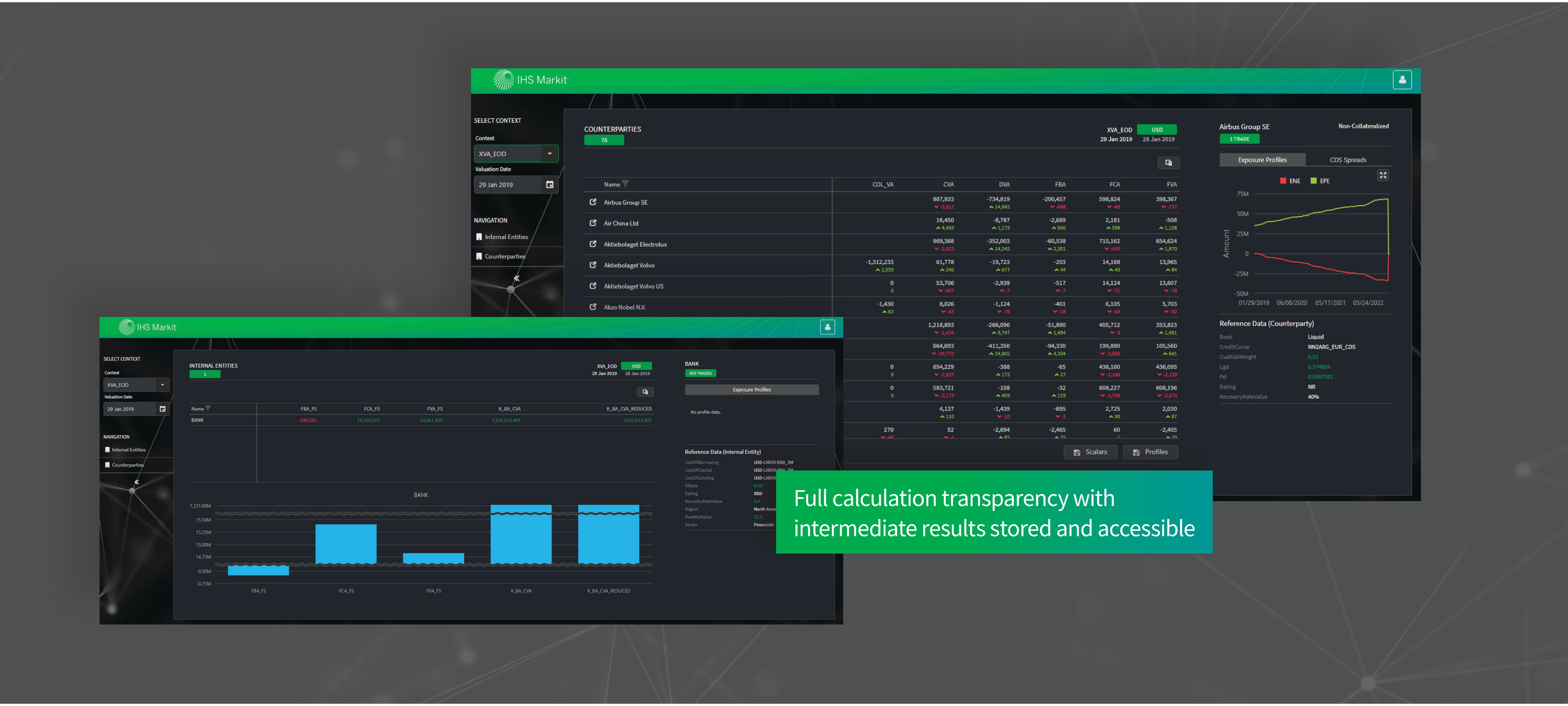
Using the latest analytics and technology such as a fully vectorized pricing library, Machine Learning and a Big Data stack for scalability, our products and solutions are relied upon by the largest tier-one banks to smaller niche buy-side firms.

Our risk analytics solutions are available deployed, in the cloud or can be run as a service so we free up your internal resources to focus on your business priorities.

XVA

Lead the competition in the fast-paced world of derivatives trading with our XVA solution giving deal-time insight into the P&L and capital costs of potential trades. Get a complete picture of valuation adjustments arising from counterparty credit risk, funding, collateral and regulatory capital (SA-CCR, SA-CVA).

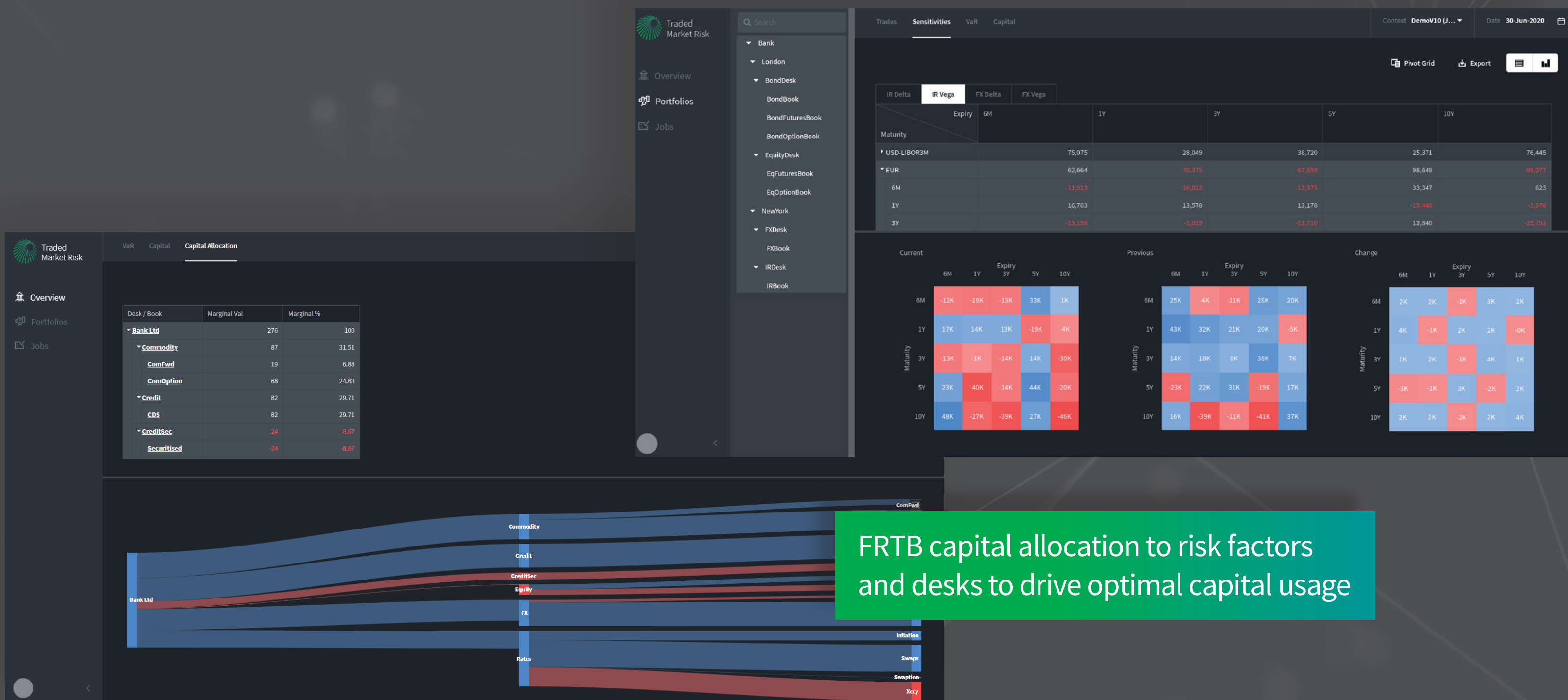
- State of the art pre-deal performance with all valuation adjustment returned in under a minute
- Sensitivities available on all valuation adjustments for hedging and P&L explain



Traded Market Risk

Future proof your market risk capabilities with our multi award winning Traded Market Risk solution. Our next generation analytics platform extends full revaluation VaR and Stress Testing into FRTB compliance with full support for the Standardised (SA) and Internal Model Approach (IMA).

- Comprehensive VaR/ES calculation across all asset classes and trade types
- Immediate insight into the capital contribution of non-modellable risk factors (NMRF) through award-winning analytics fuelled by market-leading transaction coverage

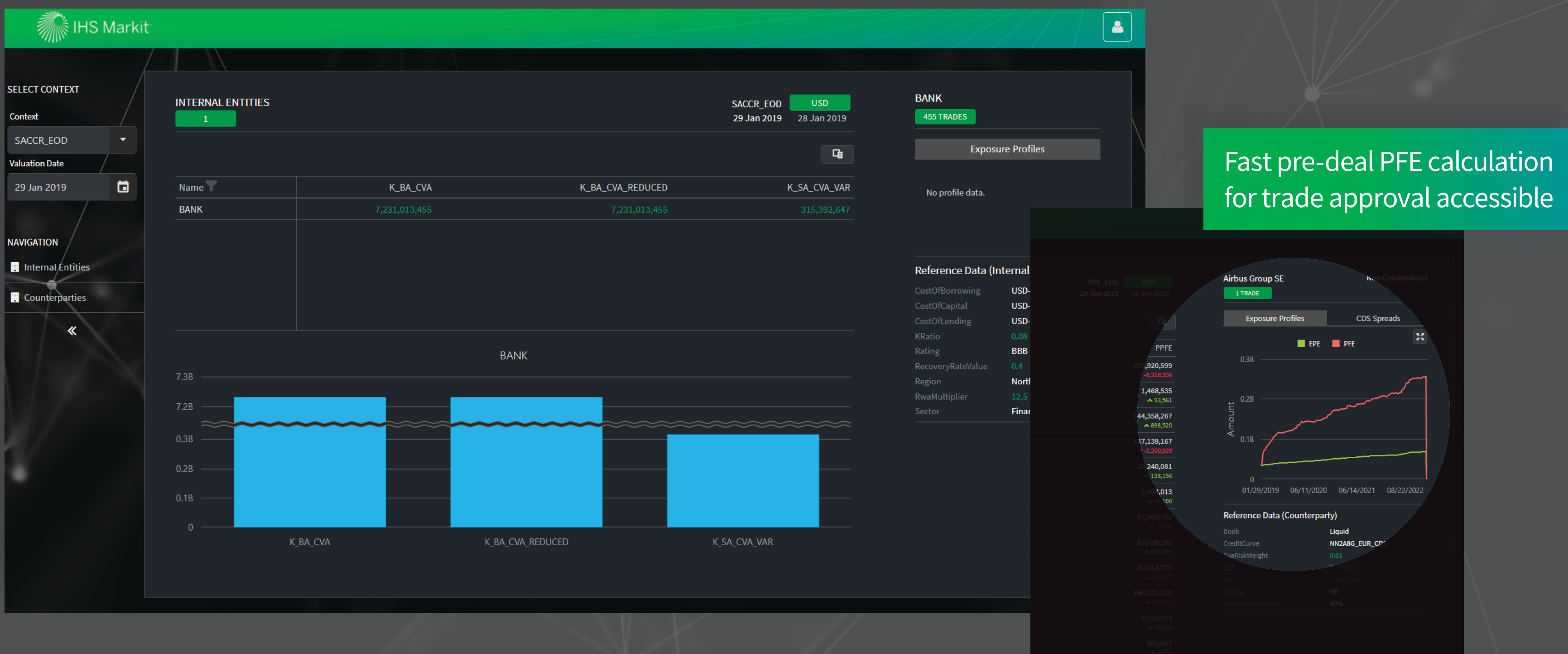


FRTB capital allocation to risk factors and desks to drive optimal capital usage

Counterparty Credit Risk

Fast track your Internal Model Method (IMM) approval with our Counterparty Credit Risk solution. Supporting both standardised (SA-CCR) and advanced (IMM) capital approaches, our solution also calculates multi-asset PFE for controlling your counterparty exposure.

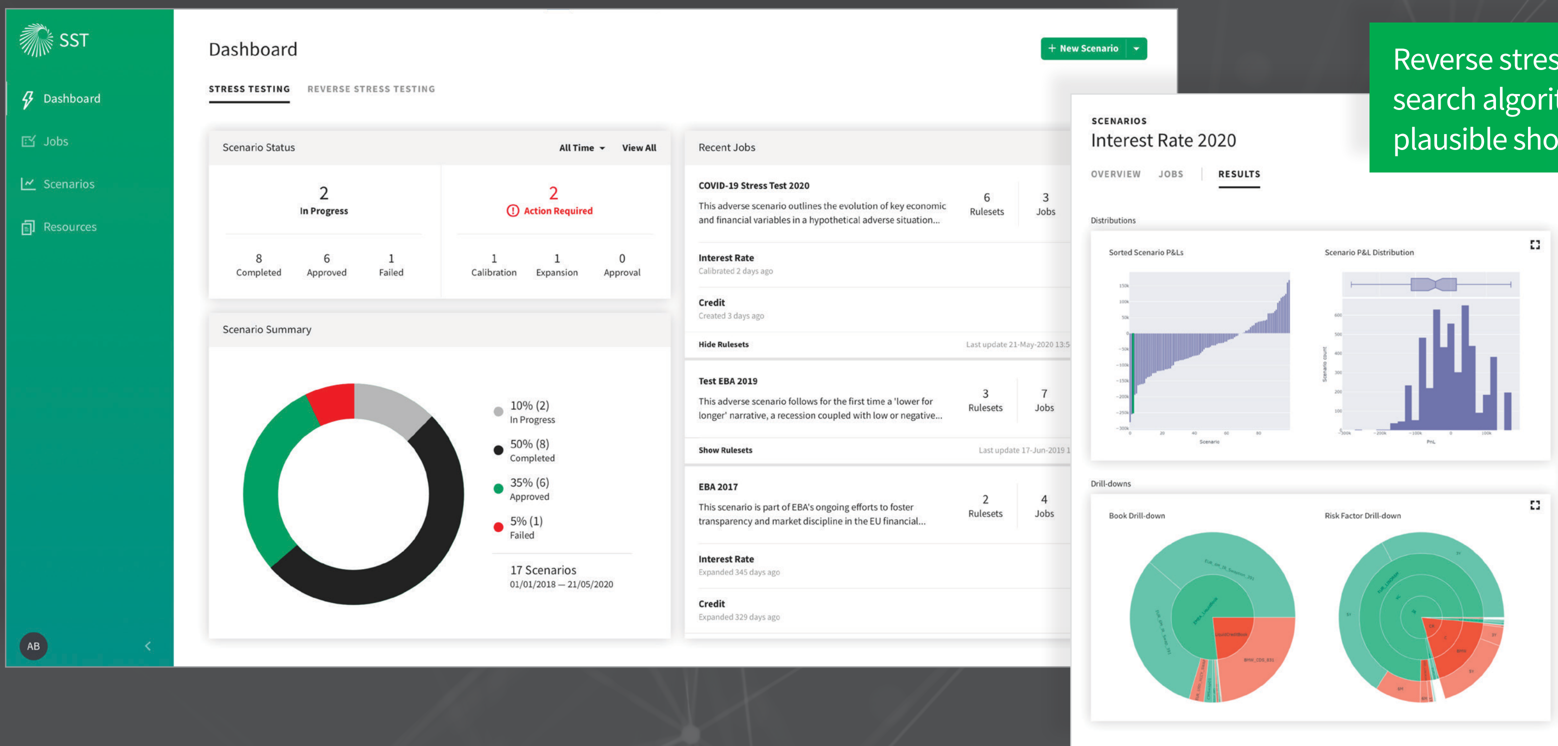
- Track record of IMM approval across regions and regulators
- Comprehensive valuation library with scripting language for exotics



Scenario Stress Testing

Simplify the ever-growing complexity of regulatory stress tests with our Scenario Stress Testing solution. Our flexible cloud-based scenario engine can expand regulatory prescribed shocks to the risk factors in your portfolio. Determine the P&L and capital impact on your trading book by feeding the shocks into our companion products: Traded Market Risk, Counterparty Credit Risk and XVA.

- Preloaded market data for scenario expansion
- Full audit trail of scenario expansion so you can explain and replay portfolio shocks

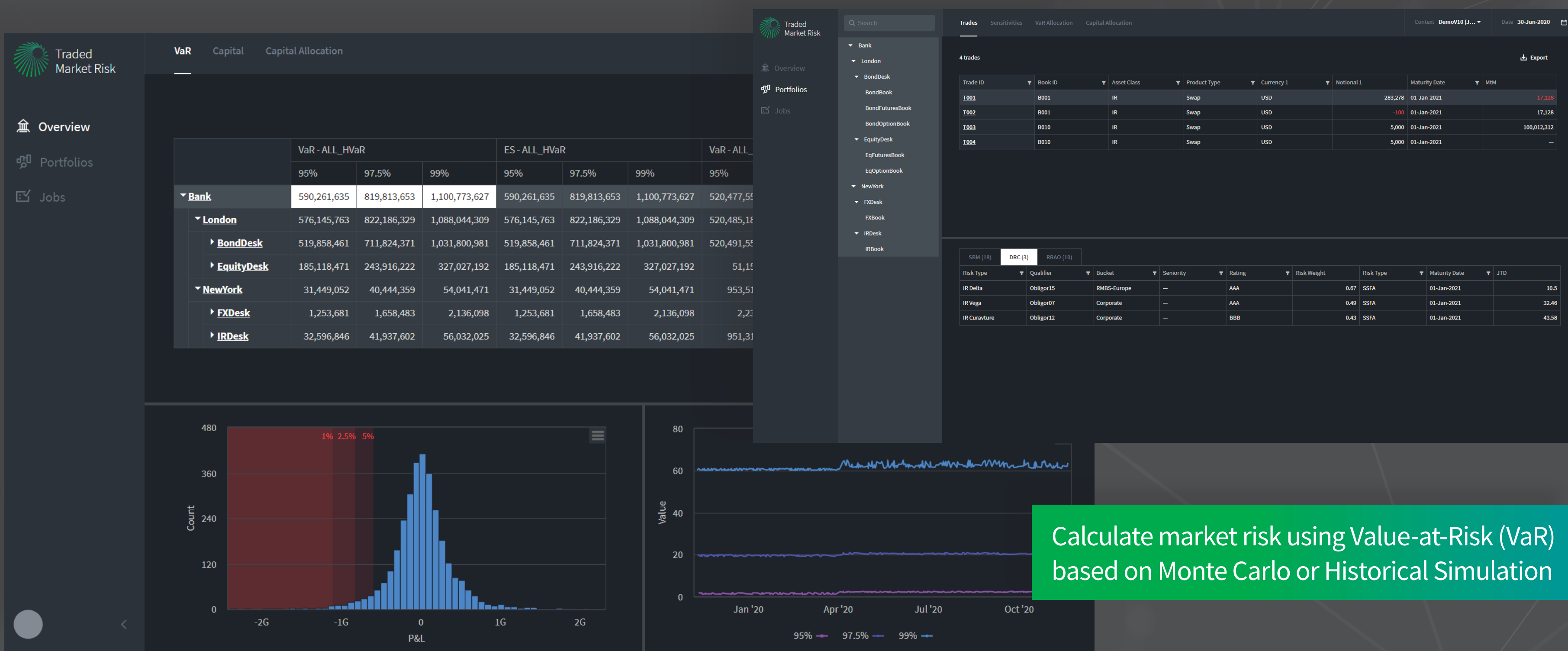


Reverse stress testing by fast search algorithm through plausible shock permutations

Buy Side Risk

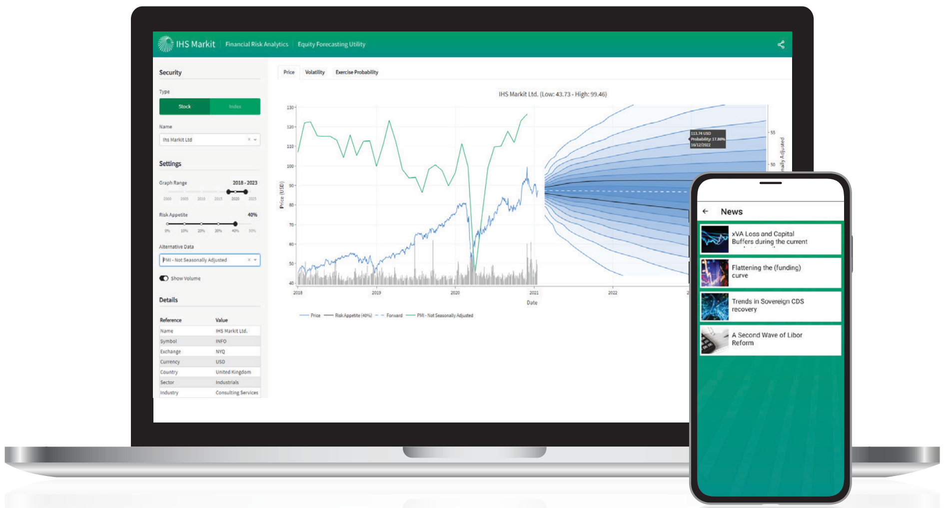
Break away from legacy buy side risk systems and access our next generation technology on the cloud. Our Buy Side Risk solution brings together an efficient simulation engine, Value at Risk and multiple decision support tools like stress testing and pre-trade analytics. All available online and in the cloud to minimise the total cost of ownership.

- Apply the tools used by tier one banks such as CVA and PFE to assess your counterparty credit risk
- Multiple decision support tools like stress testing and pre-trade what-if give you an edge when building your portfolio



Risk Bureau

Gain unique insights into a variety of risk topics through our Risk Bureau. A collection of on-demand web and mobile apps give buy and sell side institutions immediate access to decision support tools:



XVA Neural Net Pricer
Quickly understand the XVA and XVA sensitivities of trading with a given counterparty using a Machine Learning based pricing tool

XVA & Capital Hypercube
Gain insight into the XVA and capital costs for a variety of derivative instruments

Credit Forecasting Utility
View simulated credit spreads and overlay relevant Alternative Data to gain insights into future portfolio performance

Equity Forecasting Utility
View simulated equity prices implied from option markets and overlay relevant Alternative Data to gain insights into future portfolio performance

Risk Free Rates Hypercube
Get an up-to-date view of the implied fallback spreads for the forthcoming libor cessation

Risk Bureau Services
Bespoke on-demand risk calculations across any of our products with results delivered through a secure web UI on a daily/weekly/monthly basis

News
Thought leadership and insights added exclusively for subscribers

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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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