



## ETF Collateral Lists

### Identifying Equity and Fixed Income ETFs eligible as collateral within the securities lending market

IHS Markit ETF Collateral Lists leverages our industry leading ETF data to bring transparency, efficiency and automation when selecting ETFs to be included in collateral management programs. Using our industry agreed objective methodology, collateral receivers can customise parameters to suit their organisations risk profiles and mandates in order to screen the universe for ETFs that meet their eligibility standards. The main benefit of this approach is that it vastly increases the number of ETFs which can easily be proactively identified and accepted as collateral.

There is increasing demand amongst industry participants for diversified forms of collateral. IHS Markit has already helped establish ETFs as a robust asset class within stock borrowing and lending programs. With over 8,000 ETFs available and complex mechanics behind each fund's underlying structure, it is difficult to identify which ETFs could be eligible. To complicate the selection process further, those willing to accept ETFs as collateral often have different risk requirements that need to be met.

Our selection process has two distinct phases. The first focuses on the ETF, assessing the size of the fund and type of management structure, ensuring it is only physically backed and has no leverage or inverse factors. The second round of screening confirms the fund's underlying securities are accepted by the collateral manager. Depending on the asset class of the underlying ETF constituents, Overlap Scores are also calculated each day, showing the percentage of eligible constituents held in the fund.

This data will be delivered daily via our flat-file service and the SOLA API.

#### Multi-Asset

Covers multiple asset classes - all ETFs holding Equity and Fixed Income that are eligible for inclusion

#### Objective Methodology

Standardised filtering methodology that analyses the ETF universe, identifying funds that qualify against the defined criteria for collateral use. Although thresholds can be customised, the framework of the analysis remains objective

#### Custom Lists

Tailored to your organisation's risk profile, mandates, and securities of interest. Thresholds can be customised to suit requirements, generating a daily output which can be further refined

#### Automation and Efficiency

Criteria are saved and used to perform daily screening of the ETF universe, automatically adding newly qualified ETFs or dropping those that may fall out of the prescribed rulesets

#### KEY STATS

**8,000+**  
ETPs globally

**\$7trn+**  
in global AUM

**70,000+**  
indices tracked daily

#### CUSTOMERS

**Investment Banks  
(Agency or Principal  
Lending, Prime  
Brokerage)**

**Beneficial Owners**

**Asset Managers**

**ETF Issuers**

**Market Makers**

**Authorized  
Participants**

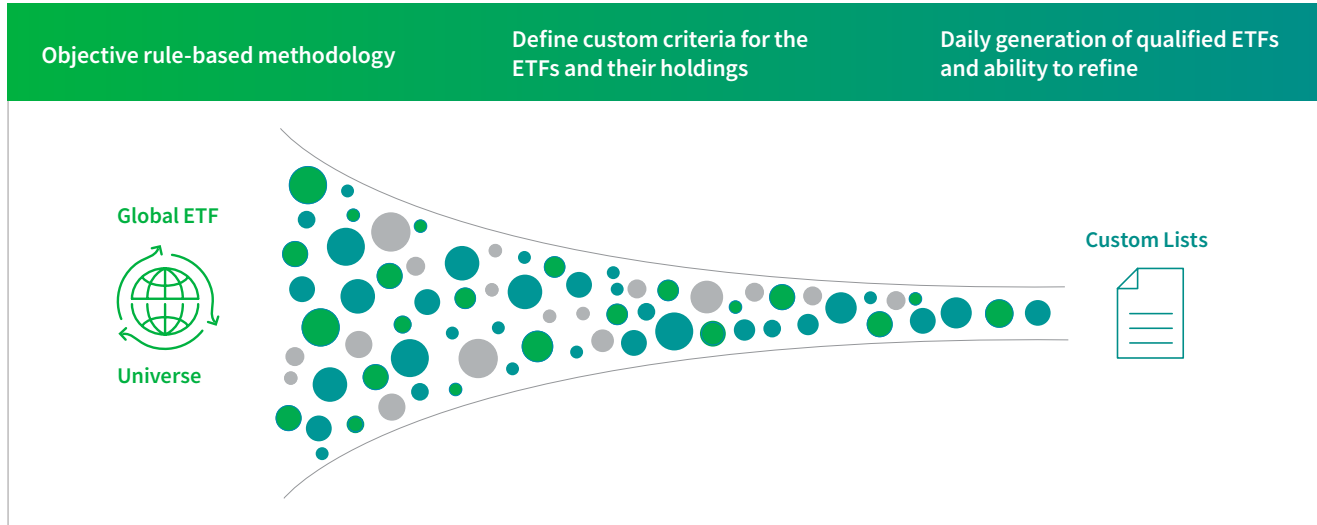
## Connectivity

Daily distribution of approved qualified ETFs to multiple Triparty Agents, as well as connecting all stakeholders with a central user interface framework

## Transparency and Control

Daily disclosure of Overlap Scores with a process to either accept or reject qualified ETFs

## ETF Custom Lists



## More information on IHS Markit products and services

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