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IHS Markit and Tokyo Stock Exchange to Combine Data, Creating a Unique Japanese Securities Finance Data Set

LONDON (7 September 2020) – [IHS Markit Securities Finance](#) and [Tokyo Stock Exchange, Inc.](#) (TSE) are combining mutually exclusive market data into a comprehensive and invaluable short selling and stock loan dataset.

The combined IHS Markit and TSE dataset provides five years of historical data across 3,700 Japanese yen-denominated (JPY) equities – including inventory and lendable assets totaling 100 trillion yen and on-loan assets exceeding 15 trillion yen – with daily breakdowns of trading volume and trading value data(*) for all TSE-listed stocks.

Mr. Keisuke Arai, director, information services at TSE explained, “We are excited to be working with and developing market data solutions with IHS Markit. We think the combination of our exchange short data with IHS Markit’s stock loan provides a unique view of Japan’s equity market for investors and encourages their investment.”

“Our collaboration with TSE creates the industry’s first dataset for analyzing short selling in tandem with securities finance flows, inventory and loan activity,” said Paul Wilson, managing director and global head of Securities Finance at IHS Markit. “We believe this dataset is an essential for anyone trading in Japan and looking to increase their alternative data and fundamental analysis factors. With more than 100 data fields, the analytics toolset introduces the first holistic view on Japanese securities finance, delivering a higher information ratio for both long and short portfolio construction.”

(*) The TSE dataset disseminates fragmented data extracted from daily trading value and volumes (only regular auction trading sessions on the TSE market) of TSE-listed issues based

on flags for margin transactions and short selling that are attached to orders at the time of placement.

About IHS Markit Securities Finance

IHS Markit Securities Finance tracks more than \$25 trillion of global securities in lending programs from 20,000-plus institutional funds. The platform includes more than 15 years of historical data on 3 million daily transactions, sourced from leading industry practitioners, such as prime brokers, custodians, asset managers and hedge funds.

About Tokyo Stock Exchange, Inc.

TSE is an operator of Japan's main cash equity market. The total market capitalization of listed companies on TSE is the third largest among exchanges in the world and the largest in Asia. TSE is wholly owned by Japan Exchange Group, Inc.

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About IHS Markit (www.ihsmarkit.com)

IHS Markit (NYSE: INFO) is a world leader in critical information, analytics and 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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