



FINANCIAL MARKETS DATA & SERVICES

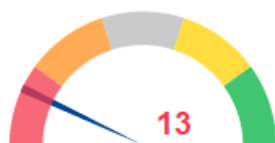
IHS Markit is single-minded in its drive to deliver information, analytics and solutions for firms operating in the financial markets.

For more than a decade, in partnership with our customers, we have been focused on innovation while remaining steadfast in our commitment to building best-in-class technology.

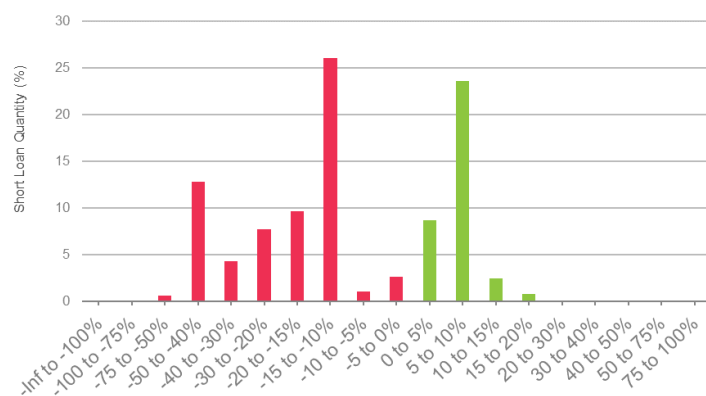
We serve over 3,500 of the largest institutional customers in the world, including banks, hedge funds, asset managers, central banks, regulators, auditors, fund administrators and insurance companies – enhancing transparency, reducing risk and improving operational efficiency.

FINANCIAL MARKETS
CASE STUDY

Squeeze Rank: Predictive Indicator:

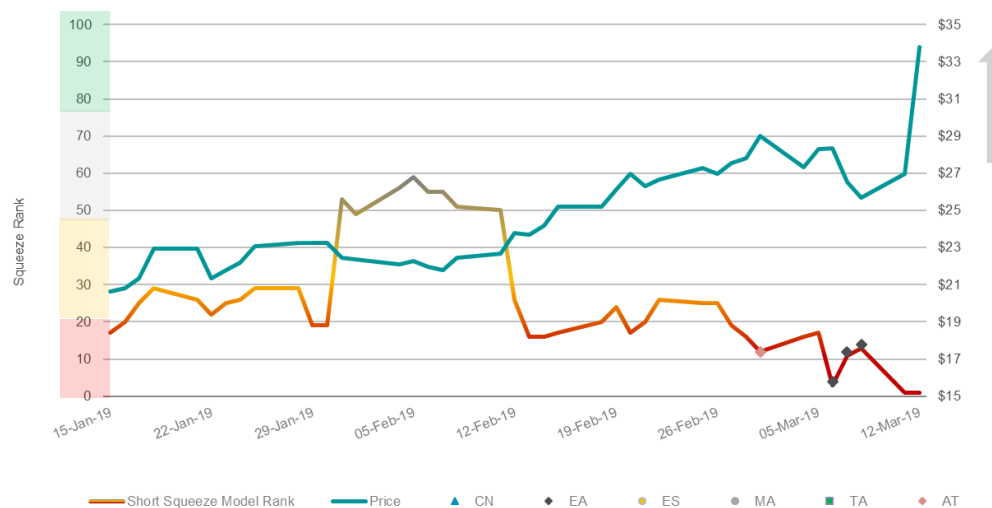


Profit/Loss Distribution:



- 65% of short trades were **out of the money**
- Shorts were losing **9% on average**
- **Earnings** was identified as potential catalyst

Sample Co – Short Squeeze Event
Price increased 25%:





FINANCIAL MARKETS CASE STUDY

Does the model accurately predict Short Squeezes?

Model Rank	In Sample: Jan 2011 – Apr 2015				Out of Sample: May 2015 – Nov 2016			
	Large Cap	Midcap	Small Cap	Microcap	Large Cap	Midcap	Small Cap	Microcap
1-20	61%	47%	35%	18%	44%	40%	34%	19%
21-40	24%	23%	21%	15%	22%	22%	20%	15%
41-60	9%	13%	18%	20%	11%	18%	18%	21%
61-80	5%	12%	16%	24%	22%	15%	17%	26%
81-100	1%	5%	11%	24%	0%	6%	11%	18%

Short Squeezes occur on average 0.94% of the time on a daily basis.

The Short Squeeze model is most accurate in the large and mid cap space.