IHS Markit®

Securities Finance Data Feeds for Buyside

Global securities finance data for internal systems

IHS Markit delivers comprehensive data on global equity and fixed income securities lending flow as a data feed or direct API for onboarding into internal systems

With more than $25 trillion of global securities in the lending programs of over 20,000 institutional funds, our securities finance dataset provides insight into stock supply and demand as well as availability. Along with 6 million intraday transactions dating back more than 15+ years, we deliver access to crucial market signals to help refine investment decisions and manage trading risks.

We source our data directly from industry participants. By making our data available through a range of delivery channels, we help simplify integration into workflows.

Proprietary Systems

Integrate securities finance data into your internal systems. Combine securities finance data with data feeds you already receive from your brokers and other data providers.

Trading Transparency

Refine trade entry and exit points, understand the availability of borrow, the concentration of supply, and benchmark your cost of carry*

Quantitative Signals

Improve multi-factor model performance. Uncorrelated with traditional quantitative factors. Improve back-test simulations with borrow cost* and availability information

Risk Management

Identify and track portfolio exposure to both downward price reversals and short squeezes. Identify concentration risk and recalls

Holistic View on Short Interest

Combine securities lending flow with exchange reported and publicly disclosed short positions. Average short Interest across corporate issues, to provide an aggregate view across the capital structure

*Borrow Cost data available for contributing clients only

KEY STATS

$25 trillion
securities in lending programs

$2.5 trillion
value on loan

6 million
daily transactions

222,000+
equity and fixed income instruments

20,000
Underlying Institutional Funds contributing

15+Years
Of daily history

DELIVERY MECHANISMS

CSV Files

SFTP/FTP

Buyside Instrument Feed

Proprietary point in time security level analytics, showing key securities finance datapoints.

History:

Daily back to 2006

Premium Fields Include:

Simple Average Fee/Rebate; Indicative Fee/Rebate, Indicative Fee/Rebate 1/7 Days
Average borrow costs for hedge funds reported in basis points. Available to clients who contribute borrow rates to IHS Markit.

Buyside Analytics Feed

Proprietary security level analytics complemented by core securities finance data. The data provided is consistent with our proprietary platforms, with history maintained to reflect data corrections and is available as a tab-delimited file twice daily via SFTP.

History:

Daily back to 2006

Premium Fields Include:

Simple Average Fee/Rebate; Indicative Fee/Rebate, Indicative Fee/Rebate 1/7 Days
Average borrow costs for hedge funds reported in basis points. Available to clients who contribute borrow rates to IHS Markit.

Related Corporate Bonds

Aggregate view across multiple bond issues, providing a complete view of short interest across the capital structure. We take a novel approach to producing aggregate fixed income signals sourced from the securities lending market by using historically accurate point-in-time index constituents sourced from IHS Markit iBoxx indices to capture bonds issued by subsidiaries and acquired companies.

History:

Daily back to 2006

Public Datafeed

Information on security level, exchange reported short interest available in line with country specific timelines; in the US, Australia, Hong Kong, Taiwan, South Korea and Singapore.

Daily Exchange Short Interest Forecast is available in the US.

Publicly disclosed short positions of individual funds are also available on a daily basis in Europe and Japan.

History:

Daily back to 2015*

Buyside transaction- level feed

Offers transaction level data on loans and inventory twice daily over SFTP. File delivery is consistent with current publish schedule and distribution of existing twice daily feeds.

History:

Daily back to September 2012

Can include the following Fields:

Fiscal Location Lender/Borrower flag Lendable Value/ Quantity Loan Value/Quantity Dividend requirement Start/ End Date Identifiers

All Data Feeds can be back tested, and sample files delivered. Qualified research on the Securities Finance dataset, along with recommendations on quantitative signals can be provided on request.

More information on IHS Markit products and services

AMERICAS	EMEA	APAC
+1 212 931 4900	+44 20 7260 2000	+65 6922 4200

sales@ihsmarkit.com