Securities Finance Credit Benchmark
IHS Markit’s Securities Finance collaboration with Credit Benchmark creates the industry’s first solution for integrating counterparty credit risk into securities lending inventory and loan activity.

Key Benefits

- Counterpart Selection
- Performance Measurement
- Trading Insight
- Risk Analytics
We can help

Asset Managers, Pension Funds, SWFs, Insurance Companies, Mutual Funds, Investment Managers

Understand your stock loan programme’s exposure to counterpart’s credit risk

Understand the relative marketability of your securities lending assets based on factors including your own creditworthiness

Improve your KYC and operational due diligence

Add credit perspective to stock loan performance measurement against other lenders with similar credit ratings

Inform and expand your counterpart selection process to include hitherto unrated non-traditional counterparts

More dynamic inputs into securities lending risk metrics including value at risk and expected loss on default calculations
Sellside Institutions, Custodians

Leverage new credit rating data point in fee modelling

Understand the available supply and loan volumes from underlying funds based upon credit scoring

Incorporate the credit scores with other proprietary IHS Markit metrics like Stability metrics and HQLA flags while pricing the securities lending trade

Optimize management of capital and RWAs

Inform and expand your counterpart selection process to include hitherto unrated non-traditional counterparts

Key emerging differentiating factors of a securities lender

- Credit Quality
- Collateral type
- Term structure
- Asset quality (HQLA)
- Stability
Securities Finance

Global securities financing data helps customers manage securities lending programmes, manage collateral, optimise trading performance and enhance investment decision making.

Key Stats

$25 trillion
securities in lending programmes

$2.5 trillion
value on loan

220,000+
equity and Fixed Income instruments

15+
years of daily history

6m
daily transactions

Benefits

- Manage securities lending programmes
- Oversight, governance and control
- Optimise trading performance
- Enhance investment decision making
Credit Benchmark

Aggregates and anonymizes credit risk estimates from market participants and offers insights into unrated sovereigns, funds and public and private companies and subsidiaries.

Credit Benchmark brings together internal credit risk views from 40+ of the world’s leading financial institutions. The contributions are anonymized, aggregated, and published in the form of consensus ratings and aggregate analytics to provide an independent, real-world perspective of risk. Consensus ratings are available for 50,000+ financials, funds, corporates, and sovereigns, 75% of which are otherwise unrated.

Key Stats

800,000 + Monthly Credit Observations
50,000 + Entity-level ratings
105 countries

75 sectors
300 Subsectors

Benefits

‒ Aggregates and anonymizes credit risk estimates from market participants and offers insights into unrated sovereigns, funds and public and private companies and subsidiaries
‒ Counterpart selection based on credit ratings
‒ Optimise management of capital and RWAs
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.