

# Securities Finance Fixed Income Product Overview

Market Intelligence delivers comprehensive daily data on global fixed income securities lending flow to support investment decisions, asset allocation and risk management.

Our fixed income dataset covers more than \$9trn of global securities, in the lending programmes of over 20,000 institutional funds. It includes more than 700,000 intraday transactions dating back over 15 years. The dataset shows the demand, supply, and borrow rates; as well as the market concentration for both Government and Corporate fixed income issues trading in the securities lending market. We deliver access to crucial market signals to help refine investment decision and manage trading risks.

A variety of data delivery channels, including web applications, Excel add-in, API, data feed and third party data providers, enable integration into workflows.

## Investment insight

Analyse long and short fund flow activity to support investment decision making, identify potential factor turning points and manage portfolio risk adjusted returns.

## Trade Transparency

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

## Risk Management

Track changes in institutional fund flow and identify portfolio exposure to both downward price reversals and short squeezes. Identify concentration risk and recalls.

## Quantitative Signals

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

## Capital Structure Overview

Gain transparency into the market and gain an aggregate shorting view across the capital structure of an issuer, on its equity listings, individual and aggregated corporate issues.

## News and Research

Independent daily research and commentary from industry experts highlighting significant market movements, made available through multimedia channels and embedded within workflow solutions.

## Key stats

**\$9+ trillion**

Fixed Income Securities in Lending Programmes

**\$2 trillion**

Value on Loan

**200,000+**

Fixed Income Instruments

**20,000**

Underlying Institutional Funds contributing

**15+ Years**

Of Daily History

## Customers

**Investment banks**

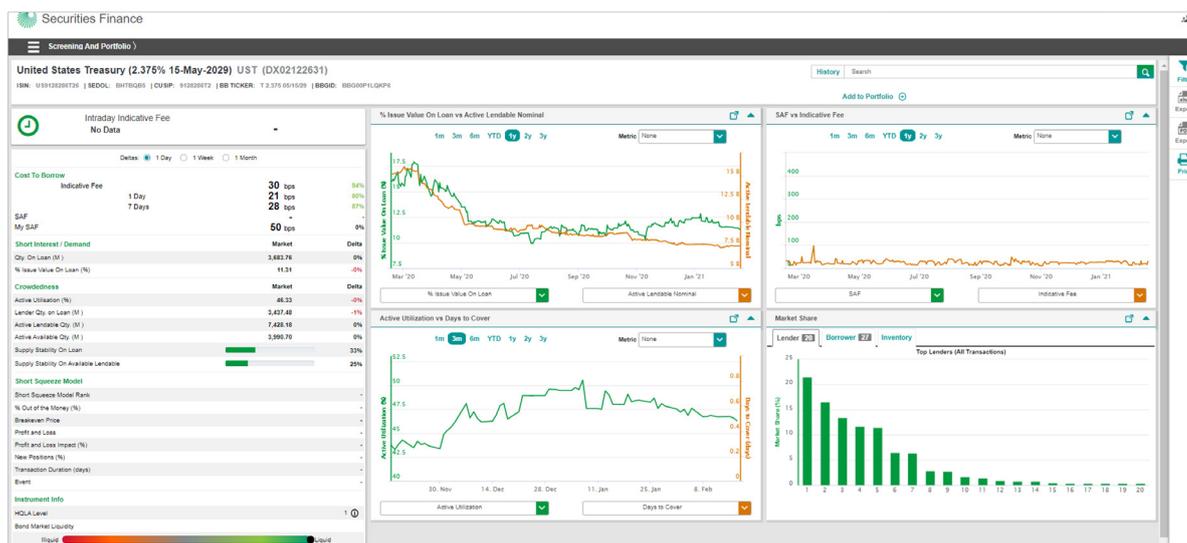
**Insurance companies**

**Hedge funds**

**Asset managers**

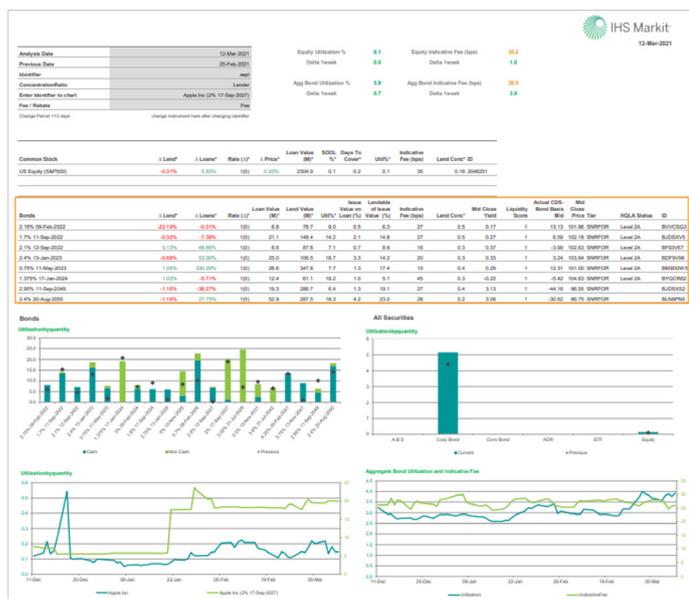
\*Borrow Cost data available for contributing clients only

# Securities Finance Web Portal



We deliver price transparency, indication of flow and sentiment, securities monitoring, stock highlights, market share for lenders/Borrower and Fixed Income specific metrics e.g. HQLA level and Bond Market Liquidity.

## Capital Structure Overview



Capital Structure Overview via Excel toolkit highlights the short interests and borrowing costs of equity, individual corporate issue and aggregated corporate issues from a single entity.

For more information on S&P Global products and services.

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