We deliver 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 $36 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 3 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**

**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**

|$36 trillion| Securities in lending programs |
|$3.2 trillion| Value on loan |
|3 million| Daily transactions |
|222,000+| Equity and fixed income instruments |
|20,000| Underlying institutional funds contributing |
|15+ years| 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 us.

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 us.

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 our 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 products and services
The Americas
+1-212-931-4900

EMEA
+44-20-7260-2000

Asia-Pacific
+65-6922-4200

sales@ihsmarkit.com

Copyright © 2022 by S&P Global Market Intelligence, a division of S&P Global Inc. All rights reserved. No content, including by framing or similar means, may be reproduced or distributed without the prior written permission of S&P Global Market Intelligence or its affiliates. The content is provided on an “as is” basis.

spglobal.com/marketintelligence