

Securities Finance Bond to Equity Short Interest Feed

Aggregate short interest across global corporate issues sourced from the securities lending market

Gain transparency into the market to short corporate bonds and gain an aggregate view across the capital structure with familiar metrics including utilization, demand supply ratio and borrow rate information.

Identify securities at risk of default or credit rating downgrade or mispricing in the CDS or cash markets by analyzing investor sentiment on the short-side. Eliminate the noise by focusing on liquid corporate bonds with standard features that are widely followed in the market. Aggregate short-flows across all liquid issues for each company and map the information back to individual equity reference data for ease of integration. Benefit from more than 15 years of historical data.

Trading

Gain insight into changes in investor sentiment, borrow rates and availability for corporate issuers.

Risk Management

Identify companies at risk of default and monitor shorting activity across the capital structure.

Quantitative Strategies

Enhance your existing sentiment models with new signals from the corporate bond market with low correlation to traditional investment signals.

CDS Research

Identify dispersions in rates and sentiment from short-selling activities and CDS. Find crossasset arbitrage opportunities and improve CDS pricing models.

Key Stats

Global Coverage

15+

years of daily history

2,500+

Corporate Issuers

10,000+

High Yield and IG

Mapped to Equities

Customers

Long/Short Equity

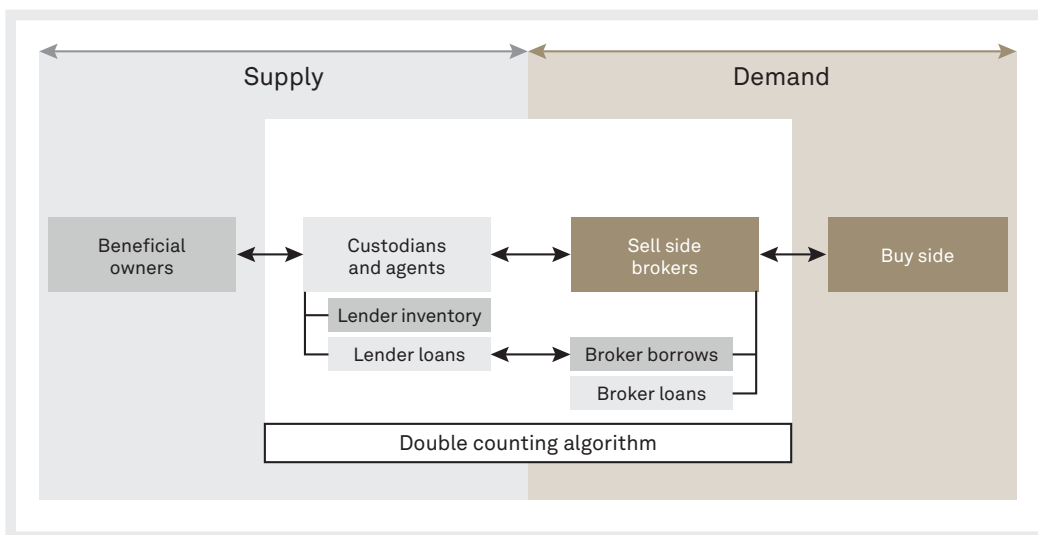
Long/Short Credit

CDS Traders

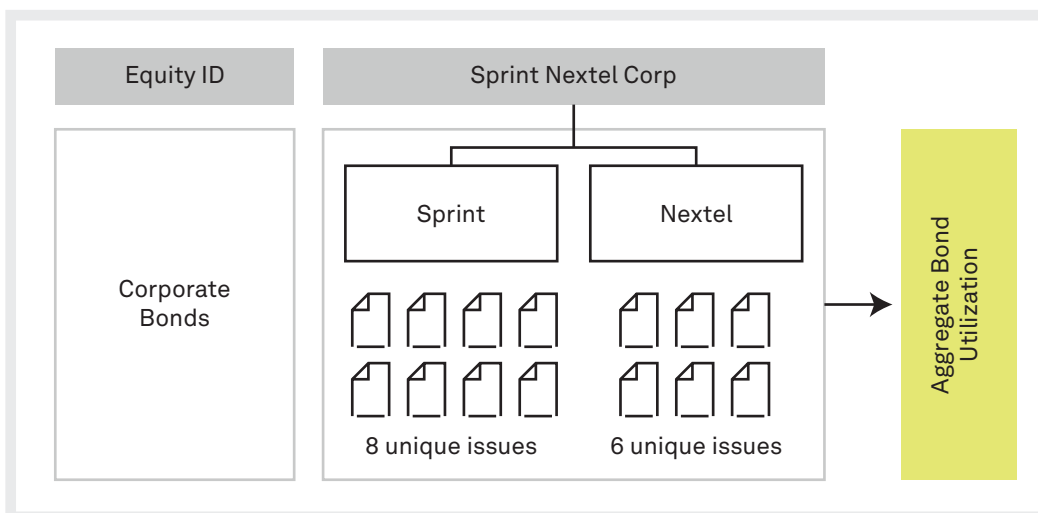
High Yield

Investment Grade

Sourced daily from industry participants



Aggregate short interest for Corporate Issuers



An example of aggregating short signals for bonds across companies following a corporate merger.

Using historically accurate corporate actions and parent relationships, we provide 15 years of daily data tracking the demand to short outstanding issues from publicly traded companies. The data is provided in an easy to use format that includes equity identifiers to seamlessly integrate the signals into your existing equities database, risk or trading system. Credit traders may also benefit from the issuer-level signals unique to corporate bonds.

CONTACT US

The Americas

+1-877-863-1306

EMEA

+44-20-7176-1234

Asia-Pacific

+852-2533-3565

Copyright © 2023 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

MI-DVA-2467757