IHS Markit

Research Signals

An equity signals library that enhances portfolio returns and risk management.

IHS Markit provides investment signals covering more than 30,000 securities in 80 countries, to support security selection and strategy development.

The signals are extracted from a variety of data sources: direct financial, technical, industry-specific, proprietary IHS Markit-owned and alternative data sources and are designed to help asset managers expedite return generation goals. Our analyst team focuses on discovering and testing factors that relate to traditional and specialty themes such as value, quality, momentum, short interest and social media sentiment, ESG, cybersecurity and more. We also provide tools to enable performance analysis, research, idea generation, back testing, portfolio exposure analysis and bespoke model development.

Our web-based research and signal management interface offers standardised data across indicators and regions. Global research rankings are updated daily on a 24-hour production schedule. Performance and correlation measures as well as risk exposure analysis enable customers to assess intended and unintended exposures across investment themes.

Extensive coverage

Factor ranking, correlation and performance metrics for identifying top performing strategies across universes, horizons and investment themes.

Robust analytics

Web-based analytical tools for monitoring, analysing and acting on changing factor performance characteristics.

Efficiency

Immediate access to insights and actionable ranking data, freeing up time and resources for defining, calculating and testing strategies.

Dedicated support

Researchers identifying and validating signal-generating datasets and methodologies across asset classes, geographies and economic regimes, with global support, London, New York and Chicago.

Transparency

View of signal definitions, providing broader insights beyond standard signals.

Specialty metrics

Includes metrics derived from non- traditional sources, such as short interest, store location data, social media, CDS, PMI surveys, ETF flows, dividend forecasts, ESG, and cybersecurity to enhance quantitative strategies.

KEY STATS

350+
global factors

20+
years of developed markets history

15+
years of emerging markets history

CUSTOMERS

Asset managers

Fund administrators

Hedge funds

Investment banks

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Thematic coverage

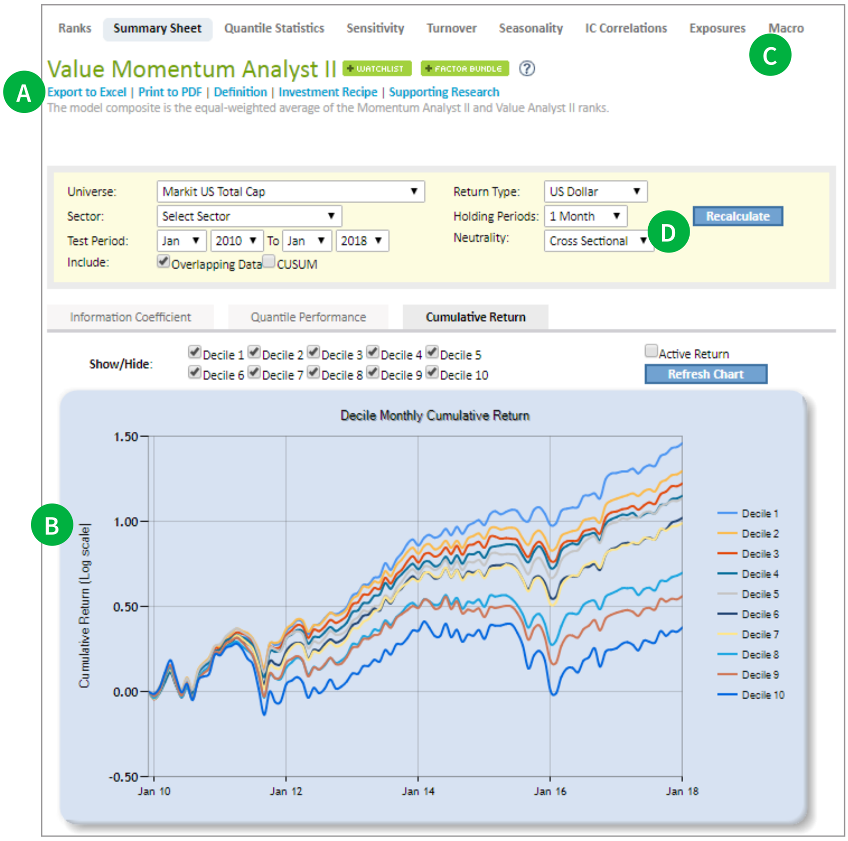
- Value
- Quality
- Growth
- Liquidity, risk and size
- Price momentum
- Earnings momentum
- Macroeconomic
- Environmental, social and corporate governance

Specialty metrics

- Airlines
- Banks
- Credit risk
- Cybersecurity
- Dividend forecasts
- Insurance
- Oil and gas
- REIT
- Retail
- Sector Rotation
- Semiconductors
- Short sentiment
- Short Squeeze
- Social media
- Technology

Model performance analysis

The below shows an example of our sample factor performance statistics report.



A Seamlessly access underlying return data, ranking data, detailed definitions and supporting research

B Visualise monthly results across a number of metrics, including information coefficients, long/short spreads and cumulative returns

C Explore factor level historical performance, correlations, exposures and macroeconomic interaction tools

D Customise performance settings, including universe, test period, holding period and ranking methodology

More information on IHS Markit products and services

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