



Securities Finance Corporate Bond Aggregate Data 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 10 years of historical data.

KEY STATS

Global Coverage

10+

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

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.

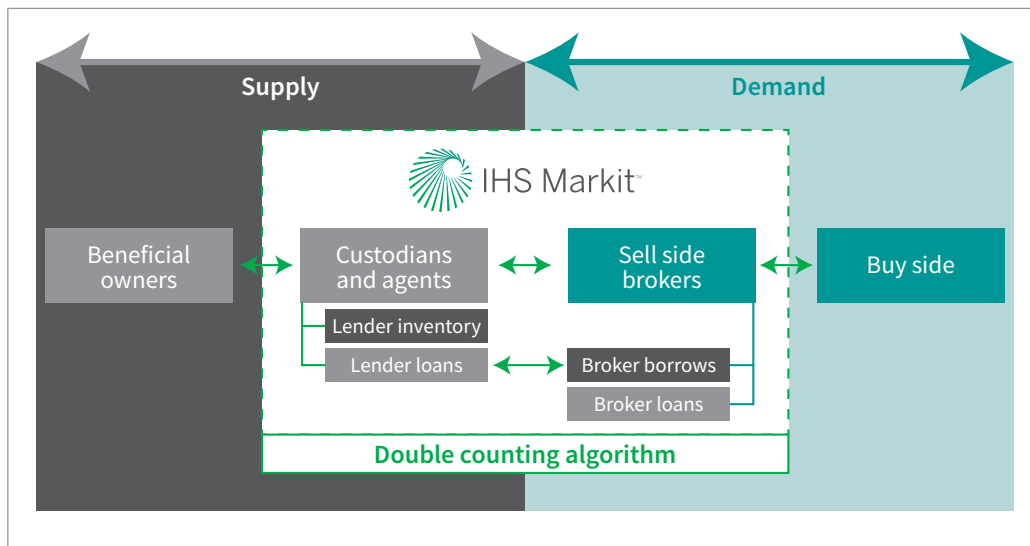
Quantitative Strategies

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

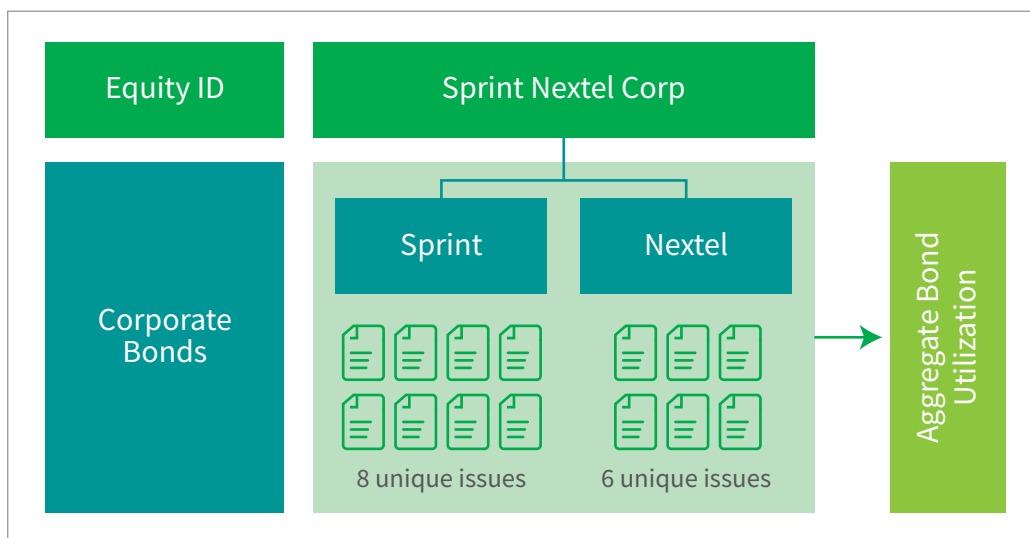
CDS Research

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

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 10 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.

More information on IHS Markit products and services

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