Securities Finance
Collateral Management

Global securities financing data providing assessment of collateral exposure

We provide an assessment of clients’ collateral exposure to asset classes, credit ratings, counterparts, maturity buckets and top securities with a drop down transaction review.

The dataset covers more than $16trn of global securities in the lending programmes of over 20,000 institutional funds. It includes more than 3m intraday transactions dating back 10 years.

We source our data directly from leading industry practitioners, including prime brokers, custodians, asset managers and hedge funds. A variety of data delivery channels, including web applications, Excel add-in, data feed and third party data providers, enable integration into workflows.

Collateral Consolidation
Import and aggregate collateral data into securities lending database.

Margin information
Compare collateral received against loaned securities by country and index level.

Counterparty analysis
Ability to drill down collateral by underlying funds and counterparts.

Instrument and Transaction level data
Breakdown collateral by instrument credit rating. Analysis available at transaction level.

Simple and powerful reporting
Key metrics include,

— Top instruments by collateral value.
— Instrument level collateral data. Calculate percentage of collateral based off average daily traded volume (ADTV) and collateral concentration versus market cap and total collateral pool.
— Liquidity scores. Ascertain the liquidity of fixed income instruments using proprietary methodology from IHS Markit’s Bond Pricing team.