Repo Data Analytics (RDA)

Key metrics and data to make informed decisions on all aspects of your global repo trading activities.

Our new analytics platform provides detailed information about your repo trading book and the global markets. See liquidity analysis across a choice of markets, tenor of trades, haircuts and price discovery in one consolidated platform.

Key benefits

- Discover the correct rates across the global repo market
- Advanced risk management analytics provides details on trade volumes and liquidity across all sectors
- Insights into haircut and margin details per instrument/asset class and longevity of repo trades
- Tools to benchmark your performance versus your peers

Features

- **Quote Page** - Quick and effective single instrument search tailored for Repo trades with focus on volumes and rates by collateral, term, and haircut.
- **Portfolio Screening** – Providing a number of collateral screening options by maturity, haircut, currency, asset class, regions.
- **Market Overview** – Market sector and collateral analysis to assess markets at a sector specific level rather than security level only.
- **My Book Review** – Ability to compare your trading book versus your peers across rates, haircuts and maturities.
- **Visualize** – Information quickly using interactive dashboards.

Key Stats

- $2 trillion
  - Repo volumes
- ~20,000
  - Instruments
- 150,000+
  - Active transactions

Customers

- Global Banks
- Investment firms and credit institutions
- Insurance, re-insurance firms, UCITS, AIFMs and pension funds
- Non-financial counterparties

Customer Benefits

- Quick snapshot of the repo markets
- Access granular level data across global markets
- Peer comparison
Report Delivery

- Our Securities Finance Web Portal
- Excel Toolkit/API (future release)
- Daily Datafeed (future release)