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.

Features

Quote Page – Quick and effective single instrument search tailored for Repo trades with focus on volumes and rates by collateral, term, and haircut.

Screening and Portfolios – Screening by regions, asset classes, rates, and spreads and automated alerting across pre-aggregated or a bespoke universe of securities.

Market Overview – Market sector and collateral analysis to assess markets at a sector specific level rather than security level only.

Visualize – Information quickly using interactive dashboards.

Report Delivery

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

Key Stats

$2.7 trillion
Repo volumes

~20,000
Instruments

200,000+
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

SL vs Repo Comparison

About S&P Global Market Intelligence

At S&P Global Market Intelligence, we understand the importance of accurate, deep, and insightful information. Our team of experts delivers unrivaled insights and leading data and technology solutions, partnering with customers to expand their perspective, operate with confidence, and make decisions with conviction.

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