

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)

CONTACT US

The Americas

+1-877-863-1306

EMEA

+44-20-7176-1234

Asia-Pacific

+852-2533-3565

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