

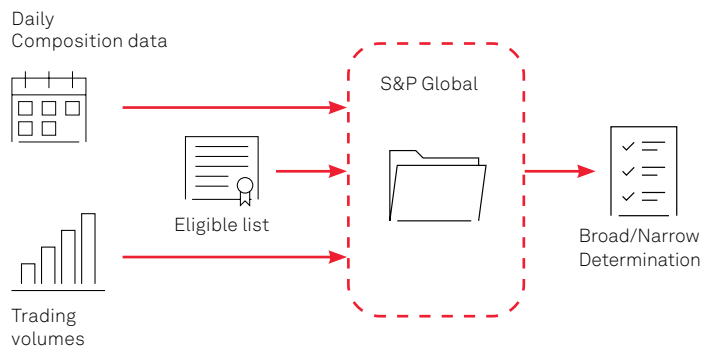
Broad and narrow based determinations

Daily distribution to identify broad-based and narrow-based indices

SEC's Regulation SBSR is a key component of the security-based swap regulatory regime established by Title VII of the Dodd-Frank Wall Street Reform and Consumer Protection Act.

Regulation SBSR provides for the reporting of security-based swap information to registered SDRs and public dissemination of transaction, volume, and pricing information.

Our solution identifies indices and custom baskets as narrow-based or broad-based, leveraging the definitions established in these regulations. This information is then distributed in a daily flat file and available via our API and distributed database services.



Compliance

Ensure you are reporting to the correct authority.

Look-through

With the largest globally available database of index data within financial markets, we provide a comprehensive look-through to determine the weighting and composition membership.

Cost-effective

Reduced operational overhead.

Multi-asset

Equities and CDS baskets supported.

Frequent delivery

Daily distribution of files, with the ability to instantly return classifications for custom baskets ahead of 15-minute reporting deadline.

Custom baskets

Ability to support custom baskets, including management for pricing and corporate actions, or pass-through.

Regulatory reporting

Reporting required from November 2021.

Key Stats

64,000+

Indices and custom baskets

470,000+

Index listings

42%

Considered broad-based

Customers

Financial institutions

Key Benefits

Compliance

Look-through

Cost-effective

Frequent delivery

Custom baskets

Regulatory reporting

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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