



OTC REPO File

Insights into the REPO world

Coverage

Euronext Securities
Milan

Granularity

ISIN level
(aggregated)

Delivery

SFTP

Frequency

Daily / Weekly / Monthly

Insights into the REPO market

OTC Repo file is a daily dataset providing detailed insights into repurchase agreements (repos) in the OTC Italian market. It includes ISIN-level data on trade quantities, amounts, settlement status, and settlement efficiency, offering transparency on collateral movements and liquidity flows.

Key facts

Product type

Investor analytics

Market

Italian

Data level

ISIN (aggregated)

Delivery

SFTP

Format

Structured files

History

8 years

Why OTC REPO File?



Monitor Repo activities

Insight on Repurchase agreements in the OTC Italian market.



Optimize fund strategy

Manage short term fundings needs and optimized collateral allocation for cost efficiency.



Market Intelligence

Offers insights into securities in high demand for lending, supporting pricing strategies and trading decisions.



Stress Testing

Identify early signs of market stress and prepare contingency plans. (i.e. buying securities that are considered more liquid).

What you get

- Trade quantities
- Trade amounts
- Settlement Status
- Settlement efficiency
- Transparency on collateral movements
- Transparency on liquidity flow

Typical use cases



Trading Opportunity

Analyse repo and lending trends to identify securities in high demand, enabling strategic positioning and potential profit opportunities



Fund Optimization

Use repo and lending data to manage short-term funding needs and optimize collateral allocation for cost efficiency



Stress Testing

Use repo activity data to identify early signs of market stress and prepare contingency plans (i.e. buying securities that are considered more liquid)

Who uses it

Treasurer

Wealth managers

Algo traders

Corporates / IR

Data providers

Hedge Funds

Access & delivery

Delivery: Euronext SFTP

Frequency: Daily, weekly, or monthly

History: Up to 6 months available

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Investor Figures is part of Euronext's investor analytics and market transparency data solutions.