

Money Market Kinetics

OVERVIEW

DTCC Money Market Kinetics provides daily or intraday anonymized Commercial Paper (CP) and Institutional Certificates of Deposit (CD) settlement transactions data (excluding IPA to dealer), enhancing market analysis.

Each day DTCC's depository subsidiary, Depository Trust Company (DTC), processes and settles approximately \$300 billion in new issuances, maturities and turnaround deliver orders for CP and Institutional CDs, generating detail-rich, multi-field transaction records.

HOW IT WORKS

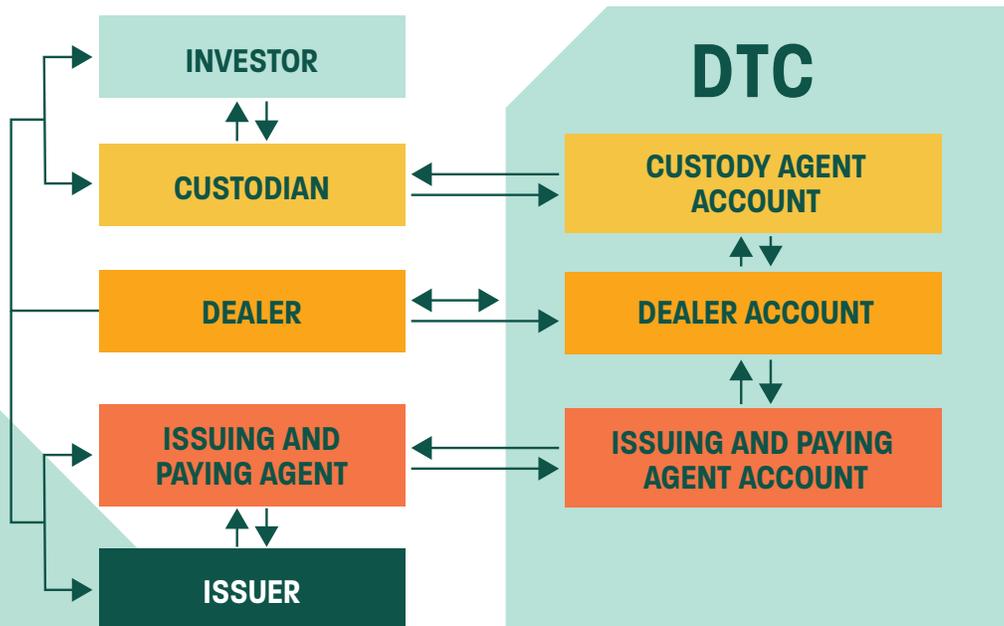
DTCC Money Market Kinetics is derived from DTC's settled dealer turnarounds and directly placed paper transactions.

DTCC's CP and institutional CD data is derived from DTCC settled dealer turnarounds and directly placed paper transactions.

DELIVERY

- **End of day:** Approximately 5:10 p.m. ET, containing all transactions for the day.
- **Intra-day:** Every half hour from 8:10 a.m. to 5:10 p.m. ET cumulative files.
- Money Market Kinetics is also available on the [Snowflake Data Marketplace](#)*

* Available in AWS-US-East-1 (N. Virginia) and AWS-US-West-2 (Oregon) regions



BENEFITS

TIME EFFICIENCY	Receive DTCC Money Market Kinetics data in a consolidated form. Settlement transaction data is a single, streamlined feed searchable across numerous fields, including but not limited to, security ID, security description, product type, issuer name, settlement date, maturity date, principal amount, settlement amount, interest rate and interest rate type.
MARKET INTELLIGENCE	The exceptional data depth and breadth provided by DTCC Money Market Kinetics enables users to create benchmarks and indexes, analyze trade volumes and rates, and perform other monitoring and analytical tasks.
HISTORICAL ANALYSIS	View transactional data from November 2014 forward.

DATA COVERAGE

The following table highlights DTCC's unique ability to provide, through DTCC Money Market Kinetics, data volumes and breadth previously unavailable to the market.

	COMMERCIAL PAPER	INSTITUTIONAL CERTIFICATES OF DEPOSIT
NUMBER OF ISSUING/PAYING AGENTS	37	36
NUMBER OF ELIGIBLE ISSUERS	3,208	352
AMOUNT ON DEPOSIT AT DTC	\$1,118,975,463,845	\$973,384,320,474
AVERAGE DAILY		
ISSUANCES	2,428	492
ISSUANCES VALUE	\$86,159,214,449	\$21,249,026,316
MATURITIES	2,364	523
MATURITIES VALUE	\$80,322,962,953	\$19,144,140,973
DEALER TURNAROUNDS (DEALER TO NON-IPA)	3,603	610
DEALER TURNAROUNDS VALUE	\$70,537,007,052	\$12,677,800,858
DIRECTLY PLACED PAPER (IPA TO NON-DEALER)	440	187
DIRECTLY PLACED PAPER VALUE	\$12,524,016,924	\$7,582,127,304

FOR MORE INFORMATION

To learn more, visit [DTCC.com/Data-Services](https://www.dtcc.com/Data-Services) or contact DTCC Data Services Client Support: 1-888-382-2721, Option 8