

## Treasury Kinetics

### OVERVIEW

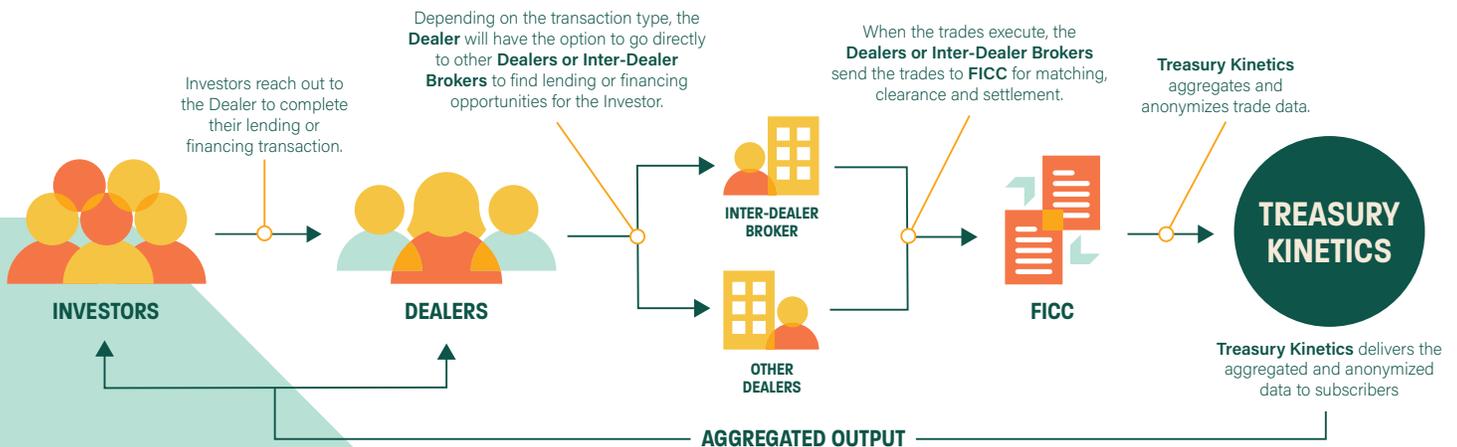
DTCC Treasury Kinetics enhances U.S. Treasury repurchase agreement (repo) market transparency by delivering a daily summary of aggregated and anonymized repo trade activity. The DTCC Treasury Kinetics service is sourced from DTCC's Fixed Income Clearing Corporation's (FICC's) Government Securities Division (GSD) platform, providing users across the dealer, hedge fund, and asset manager communities additional transparency into the Delivery vs. Payment (DVP) repo market.

### HOW IT WORKS

1. DTCC Treasury Kinetics is produced daily showing the prior day's aggregated transactions data.
2. The service anonymizes and aggregates data by CUSIP and trade tenor.

### DELIVERY

- DTCC Treasury Kinetics is delivered via SFTP in a CSV format.
- Data is expected to be delivered to clients Tuesday through Saturday before 7 a.m. ET.



## BENEFITS

<b>ENHANCED MARKET INSIGHT</b>	Improve repo market activity understanding with comprehensive FICC-cleared U.S. repos data. Strengthen investment strategies with greater transparency into repo rates. FICC holds the largest dollar volume of U.S. Government securities trades processed through FICC. Today, on average, FICC matches, nets, settles and risk manages repo transactions valued at more than \$3 trillion a day.
<b>UNPRECEDENTED MARKET TRANSPARENCY</b>	Elevate repo market modeling, portfolio valuation and analysis using daily details on number of trades, volumes, dollar amounts and rates.
<b>DEEP HISTORICAL PERSPECTIVE</b>	Back-test current repo data against historical events, dating back to 2011, using service's historical data.

## DATA COVERAGE

- DTCC Treasury Kinetics is delivered via SFTP in a CSV format.
- Data is expected to be delivered to clients Tuesday through Saturday before 7 a.m. ET.
- Treasury Kinetics is also available on the [Snowflake Data Marketplace](#).\*

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

## 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

