

The Depository Trust & Clearing Corporation

DTCC INVESTOR KINETICS

A DTCC Kinetics Offering

OVERVIEW

DTCC Investor Kinetics provides aggregated and anonymized global equity and fixed income securities transaction data. Sourced from DTCC's U.S. and global Institutional Trade Processing (ITP) platforms (formerly known as Omgeo), the service provides a unique perspective on market trends across the buy side.

DTCC Investor Kinetics delivers current and historical time series information. The data includes volume, volume-weighted average price (VWAP), number of trades, number of

unique investment managers and concentration. It is segmented by investor type such as traditional asset managers, hedge funds and retail wealth managers.

DTCC Investor Kinetics is a powerful source of historical data for enhancing users' research and analytical capabilities. The service can be used for the back testing of models and to identify price and volume trends by investor type for alpha generation, risk modelling and other purposes.

BENEFITS

UNIQUE MARKET INTELLIGENCE

Elevate and refine your analysis of buy side market activity by consuming data broken out by investor category, including traditional asset manager, hedge fund and retail wealth manager, as well as by asset class, region and trade type. The service provides aggregations based on the 10 and 20 most active firms by volume, known as Tier 1 and Tier 2.

HISTORICAL ANALYSIS

Access aggregated and anonymized transaction data. Our historical coverage starts on January 1, 2007.

EXPANSIVE DATA COVERAGE

Gain a competitive edge by using data sourced from the leading matching services in terms of market share and depth of account and trade-level information.

OPTIMIZED SCHEDULING

Receive data on a T+3 basis.

DTCC Data Services



DTCC Data Services offerings provide referential and activity-based data provisioning that delivers fixed and configurable data solutions sourced from DTCC's transaction, reference, position and asset servicing data covering all major asset classes. As the largest depository in the world and the primary infrastructure in the U.S. for clearing, settlement and asset servicing, DTCC is a leading service provider to the financial markets and a trusted primary source for post-trade data. As part of DTCC Data Services, *DTCC Kinetics* offerings provide insights into movements and trends across select market segments and asset classes. For more information visit DTCC.com/Data-Services



OPTIMIZED ANALYSIS

Through current and historical transaction data, DTCC Investor Kinetics allows users to understand activity and identify pricing and volume trends in securities across several key attributes, including:

- **Investor type** – Traditional asset managers, hedge funds and alternative investment firms, and retail wealth managers
- **Asset class** – Equity and fixed income
- **Region** – Americas (AMER), Europe/Middle East/Africa (EMEA), Asia-Pacific (APAC)
- **Trade side** – Buy or sell

HOW IT WORKS

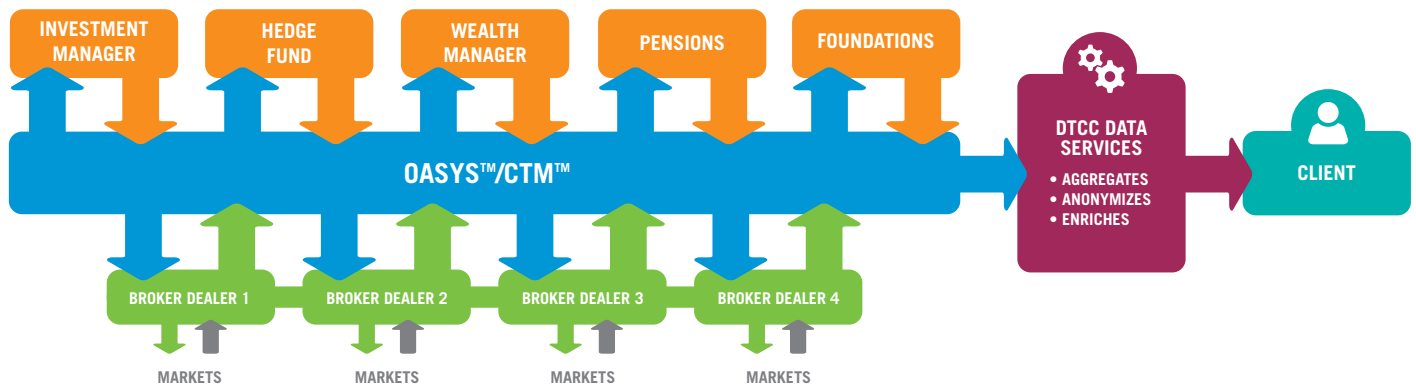
- + The service extracts daily buy-side transaction data from DTCC's OASYS (U.S. transactions) and CTM (global transaction) systems.
- + The service aggregates and anonymizes the data based on single instruments, trade date, trade currency and trade side.

DELIVERY

DTCC Investor Kinetics is delivered through SFTP via CSV flat file on T+3.

Daily delivery occurs at approximately 7 a.m. local time in each region. Historical data delivery is a one-time feed.

Local time per region:
 APAC -> Hong Kong time
 EMEA -> London time
 AMER -> New York time



FOR MORE INFORMATION

DTCC Data Services Sales and Support: **1-800-253-2488**

DTCC Data Services team: **dataservices@dtcc.com**

Visit **[DTCC.com/Data-Services](https://www.dtcc.com/Data-Services)** for additional product details and to learn more about the entire DTCC Data Services suite of offerings.