



DTCC TREASURY KINETICS

A DTCC Kinetics™ Offering

OVERVIEW

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

KEY BENEFITS

ENHANCED MARKET INSIGHT

- Improve your understanding of repo market activity with comprehensive data on FICC-cleared U.S. repos. Strengthen your investment strategy 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.

UNPRECEDENTED MARKET TRANSPARENCY

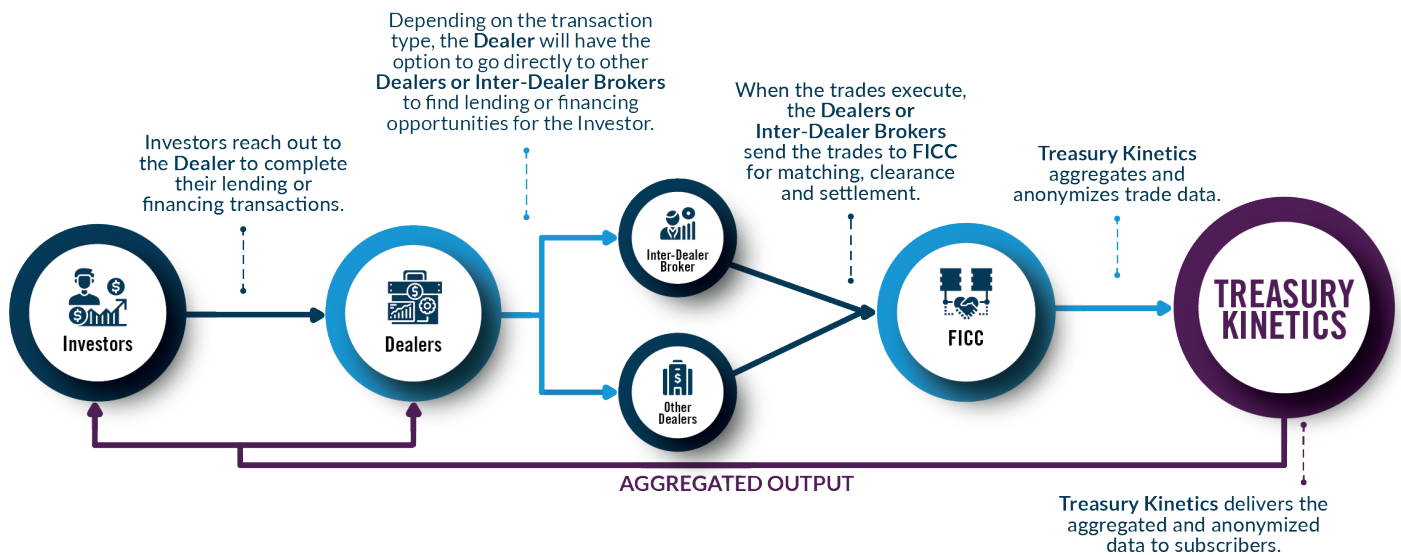
- Elevate your repo market modeling, portfolio valuation and analysis using daily details on number of trades, volumes, dollar amounts and rates.

DEEP HISTORICAL PERSPECTIVE

- Back-test current repo data against historical events using service’s historical data dating back to 2011.

HOW THE SERVICE WORKS

- The output is produced daily showing aggregated transactions data from the prior business day.
- The service anonymizes and aggregates the 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.

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. For more information, visit www.dtcc.com/data-services

FOR MORE INFORMATION

DTCC Data Services Client Support: **1-888-382-2721, Option 8**

CONTACT US →

TO LEARN MORE, visit DTCC.com/Data-Services

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