

The Depository Trust & Clearing Corporation

CRITICAL MARKETS REPORT

A DTCC Data Services Offering

OVERVIEW

DTCC's **Critical Markets Report** can help firms determine whether they meet the market share thresholds articulated in the Interagency Paper on Sound Practices to Strengthen the Resilience of the U.S. Financial System, by providing firm-specific and market-aggregate transaction data for transactions cleared and settled through DTCC's clearing agency and depository subsidiaries.

DTCC's Critical Markets Report provides consolidated transaction data, saving you the time and expense of gathering settlement records across multiple trading desks, business units, legal entities, clearing agencies, divergent systems or technologies, and provides perspective on your firm's activity compared to the entire market. The

service delivers via secure FTP delivery a monthly report showing your firm's monthly transaction activity in one or more critical markets that you designate, in terms of par or units traded as well as in dollar amounts. The service does not break out data by product or security.

Aggregated transaction data for U.S. government, agency and money market securities are sourced from DTCC's Fixed Income Clearing Corporation (FICC) and Depository Trust Company (DTC) subsidiaries, while data for corporate debt and equity securities and unit investment trusts are sourced from DTCC's National Securities Clearing Corporation (NSCC) and DTC.

BENEFITS

CONTINUOUS INTELLIGENCE

Monitor your transaction volume and market share in critical markets on a monthly basis or look back at the data on a historical basis.

STREAMLINED COMPLIANCE

Maintain up-to-date, aggregated transaction records to determine critical market share for compliance purposes.

COST SAVINGS

Replace time-consuming internal data collection with automated monthly reports.

CUSTOMIZED DATA

Receive firm-specific and total-market transaction volumes aggregated across trading activity in all agency-defined critical markets or only in selected critical markets, such as government securities.



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 DTCCDATA.com



CLEARANCE AND SETTLEMENT DATA FROM THE SOURCE

DTCC is the largest depository in the world and the primary infrastructure in the U.S. for clearing, settlement and asset servicing. DTCC's Critical Markets Report sources its data directly from DTCC's clearing agency and depository subsidiaries.

- DTCC's subsidiaries clear and settle virtually all broker-to-broker equity, listed corporate and municipal bond, and UIT transactions in the U.S. equity market.
- DTCC's subsidiaries process about \$4 trillion each day in U.S. government and mortgage-backed securities.
- Approximately \$1.2 trillion in commercial paper is on deposit at DTCC's subsidiaries.

HOW IT WORKS

- DTCC compiles your firm's cleared and settled transaction activity from the relevant clearing agencies across your firm's participant IDs for the month just concluded, and delivers this data alongside market aggregated activity via secure FTP.

FOR MORE INFORMATION

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

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

Visit **www.dtccdata.com** for additional product details and to learn more about the entire DTCC Data Services suite of offerings.