

Equity Kinetics

OVERVIEW

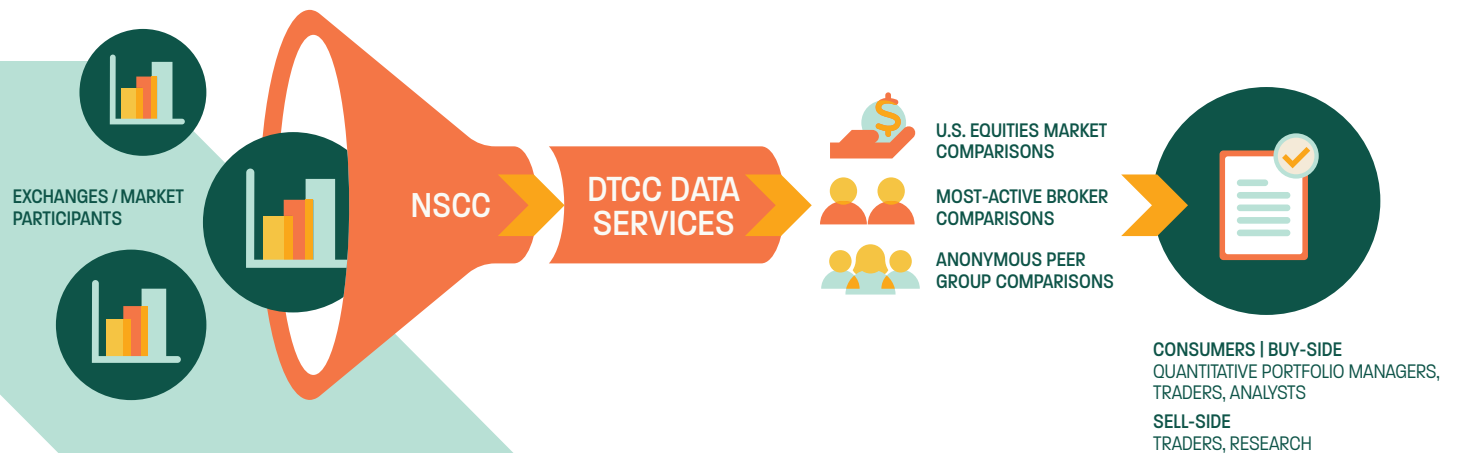
DTCC Equity Kinetics facilitates U.S. equity market activity analysis by providing users with a comprehensive, multi-perspective data feed for trades clearing through DTCC's National Securities Clearing Corporation (NSCC) subsidiary. Users can view, track, and analyze aggregate U.S. equities trading volumes by security for the entire market, or sub-aggregates, such as the most active brokers, or anonymous peer groups.

HOW IT WORKS

1. The data is derived from NSCC's Universal Trade Capture (UTC) system. Key fields, aggregated across market, include volume, VWAP, concentration and top three anonymous market shares.
2. DTCC creates aggregated content from U.S. equities transactions cleared through NSCC. The service presents market trading volumes by security and transaction type: buy, sell, and short sell activity.
3. To protect anonymity, aggregated content is only made available when there are 10 unique brokers per trade date, security and trade side.

DELIVERY

- By approximately 7 a.m. ET, users receive the prior day 5 day rolling aggregations. Each afternoon, users will have the option to receive a mid-day snapshot, before 3 p.m. ET, of the activity from T.
- DTCC Equity Kinetics can be delivered via two different channels:
 - SFTP, comma-separated (CSV) files, (standard output format)
 - Snowflake Marketplace
- Historical data (from December 1, 2011).



BENEFITS

ENHANCED ANALYSIS	Access up to 6,000 securities' market activity aggregations to analyze market trends.
COMPREHENSIVE VIEWS	Analyze given securities' clearing concentrations to determine market participation depth.
TIMELY INTELLIGENCE	Track aggregate activity of U.S. equity markets with daily summaries of the prior trading day, five-day rolling aggregates, and a mid-day snapshot.
MARKET ANALYSIS	Analyze and compare anonymous, aggregated broker activity including historic trade volume data from December 1, 2011, forward.

DATA COVERAGE

On average, Equity Kinetics includes over 6,000 listed U.S. equities per day.

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

