DTCC EQUITY KINETICS
A DTCC Kinetics™ Offering

OVERVIEW
DTCC Equity Kinetics facilitates analysis of U.S. equity market activity by providing a comprehensive, multi-perspective data feed for trades that clear through DTCC’s National Securities Clearing Corporation (NSCC) subsidiary. With DTCC Equity Kinetics, before the start of each trading day, including an optional intraday snapshot, users can view, track, and analyze aggregate U.S. equities trading volumes by security, for the most active brokers, in addition to anonymous peer groups for better insights into market dynamics.

ENHANCED ANALYSIS
DTCC Equity Kinetics provides several aggregations of market activity for individual securities. Users can leverage aggregated and enriched analytics to better understand market depth and concentration.

U.S. EQUITIES MARKET – AGGREGATION
DTCC Equity Kinetics delivers aggregate trading metrics based on activity cleared through NSCC, enabling users to ascertain market share by individual security. The service presents market trading volumes by security and transaction type: buy activity and three categories of sell activity—sale, short sale and short sale exempt.

MOST-ACTIVE BROKERS – INDUSTRY
DTCC Equity Kinetics shows trading volume, by equity security, for the 10 most-active brokers, which are anonymized.

ANONYMOUS PEER GROUP – GLOBAL BROKERS
DTCC Equity Kinetics creates a fixed peer group of nine anonymous global broker dealers and provides a view into this group’s activity by security and transaction type of nine global broker dealers and provides a view into this group’s activity by security and transaction type.

BENEFITS

DEPTH OF MARKET INTELLIGENCE
Understand where trading is concentrated for given securities and determine the depth of market participation.

TIMELY INTELLIGENCE
Track aggregate activity of U.S. equity markets through a data feed updated before the start of the trading day with daily and five-day aggregations, as well as an optional mid-day update.

COMPREHENSIVE VIEWS
Views trade volume by transaction types: buy, sell, short sell, and short sell exempt.

MARKET ANALYSIS
Analyze and compare anonymous, aggregated broker activity including historic trade volume data from December 1, 2011 forward.

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 www.dtcc.com/data-services.
HOW IT WORKS

- **The data is derived** from key fields in NSCC’s Universal Trade Capture (UTC) system including volume, VWAP, concentration and top three anonymous market shares.
- **DTCC creates aggregated content** from U.S. equities transactions cleared through NSCC.
- **To protect anonymity**, aggregated content is made available only when there are 10 unique brokers per trade date, security and trade side.

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DELIVERY

- Before the start of trading each day, by approximately 7 AM ET, users will receive the prior day and prior 5 day rolling aggregations. Each afternoon, users will have the option to receive a mid-day snapshot before 3 PM ET of the activity from T+0.
- DTCC Equity Kinetics is delivered in comma-separated (CSV) files, standard output format, which users can load into other applications or systems.
- Historical data (from December 1, 2011) is available via a one-time delivery.

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FOR MORE INFORMATION:

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

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