

DTCC EQUITY KINETICS

A DTCC Kinetics™ Offering

OVERVIEW

DTCC Equity Kinetics facilitates analysis of U.S. equity market activity, by providing a daily, multi-perspective data feed for trades that clear through DTCC's National Securities Clearing Corporation (NSCC) subsidiary.

With the DTCC Equity Kinetics service, users can view, track and analyze aggregated U.S. equities trade volumes over time and in the context of broader market activity.

Before the start of each business day the service delivers four files showing prior-day NSCC aggregate trading volumes by security along with aggregate volumes for all activity cleared through NSCC, for most-active brokers and for anonymous peer groups, to use for cotext and comparison.

ENHANCED ANALYSIS

DTCC Equity Kinetics provides multiple perspectives which enable users to enrich its analytics along several dimensions.

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 the prior day's 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 daily activity by security and transaction type. of nine global broker dealers and provides a view into this group's daily 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 daily data feed.

COMPREHENSIVE VIEWS

Daily view of 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

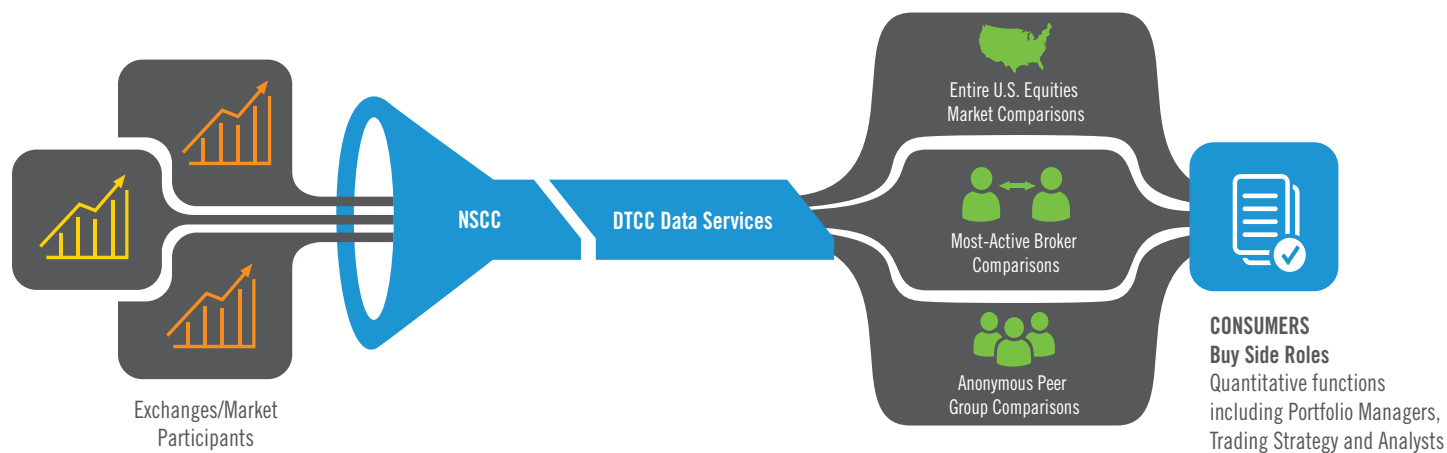


DTCC Data Services offerings provide referential and activity-based data provisioning that delivers fixed and configurable data solutions sourced from DTCC's transaction, reference, position and asset servicing data covering all major asset classes. As the largest depository in the world and the primary 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 DTCCDATA.com



HOW IT WORKS

- **Daily 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.
- Before the start of each business day, DTCC distributes DTCC Equity Kinetics files to subscribers. Historical data (from December 1, 2011) is available via a one-time delivery.
- DTCC Equity Kinetics is delivered in comma-separated (CSV) files, standard output format, which subscribers can load into other applications or systems.



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.