The Depository Trust & Clearing Corporation

EXCHANGE-TRADED FUNDS DATA
AN OFFERING OF DTCC DATA PRODUCTS

OVERVIEW

DTCC's **ETF Portfolio Service** enhances users' decision-making in the management of Exchange-Traded-Fund (ETF) portfolios with a **consolidated, convenient and consistent** feed of U.S.–listed ETFs.

As ETF trading volumes keep rising, traders, risk managers, and research and compliance groups require information about the underlying ETF components. But obtaining data on ETFs' individual components from over 60 different sponsors is a burdensome process.

The Portfolio Service enables users to configure feeds of ETF Composition File (PCF) data and view ETF constituent data. This feed of approximately 1,700 U.S.-listed ETFs is the **only** source of aggregated ETF creation-basket data for the U.S. markets and includes a high percentage of the world's most actively traded ETFs. The Portfolio Service also offers historical data from 2007 to the present.

BENEFITS

TIME EFFICIENCY
Receive a comprehensive and consolidated industry file without going to multiple sources.

CONFIGURABLE
Streamline analysis by selecting the ETF portfolios to include in your data feed.

MARKET INTELLIGENCE
Mine market data to identify and inform trading strategies.

REDUCED RISK
Manage exposure and risk by identifying securities in an ETF or all portfolios containing a particular security.

HISTORICAL ANALYSIS
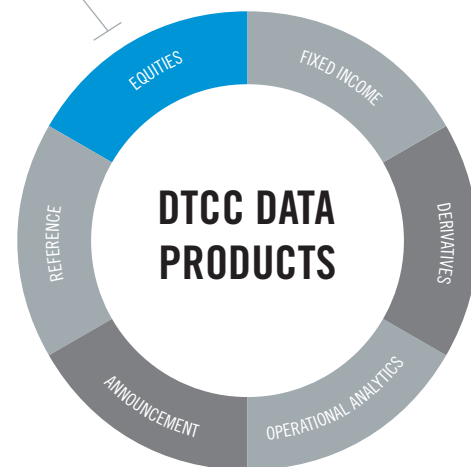View changes in portfolio composition over time.

TIMELY ALERTS
Stay up to date through automatic notification of new and updated ETF portfolios.

EASE OF USE
Export ETF data for easy manipulation in existing systems.

DTCC Data Products' offerings are built from expansive data sets sourced directly from DTCC's transaction-processing engines and data repositories.

DTCC clears and settles virtually all broker-to-broker equity, listed corporate and municipal bond and UIT transactions in the U.S. equities market and reports, clears and settles ETFs through its automated creation and redemption process.

DTCC DATA PRODUCTS — EQUITIES · FIXED INCOME · DERIVATIVES · OPERATIONAL ANALYTICS · ANNOUNCEMENT · REFERENCE

DTCC DATA PRODUCTS offers central and dynamic market data provisioning, enabling users to access DTCC data in smarter and faster ways. As the largest depository in the world and the primary infrastructure in the U.S. for clearing, settlement and asset servicing, DTCC has unparalleled access to the financial markets from which this data is captured and provisioned. For more information **visit DTCCDATA.com**

ROBUST PORTFOLIO FILE

The ETF portfolio composition file includes approximately 1,700 U.S.-listed ETFs along with the portfolios' constituents. To facilitate trend and performance analysis of standard portfolios, DTCC offers the ETF Historical Portfolio Composition File. Users can obtain the entire historical data file (from 11/1/2007 to the present) or on-demand access to historical data in one-year increments.

HOW THE SERVICE WORKS

+ **Data is received** from over 60 ETF sponsors.

+ **Data is enhanced** with the following:

    1. Create and redeem eligibility indicator for ETF Portfolio
    2. Continuous Net Settlement (CNS) eligibility indicator for ETF Portfolio and Component Security Indicators
    3. Indicator for CNS-eligible components undergoing corporate actions
    4. Indicator for carried-forward portfolios

+ **The ETF Daily output is distributed** at the end of the processing day (Trade Date-1).

+ **A supplemental file,** including updated or added portfolios, **is distributed** at approximately 12:00PM ET on Trade Date.

+ **ETF Historical data is updated** at the end of the processing day (Trade Date).

+ **The file does not contain Exchange-Traded Notes.**

+ **Delivery:** ETF data subscribers can review portfolio files online through the ETF portal or in a data file. Additionally, this information can be distributed automatically through a variety of secured transmission options giving clients immediate access to the daily and historical portfolio files.

FOR MORE INFORMATION

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

DTCC Data Products team: **dtccdataproducts@dtcc.com**

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

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