

The Depository Trust & Clearing Corporation

ETF PORTFOLIO DATA

A DTCC Data Services Offering

OVERVIEW

DTCC's **ETF Portfolio Data** enhances your 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.

ETF Portfolio Data enables you to configure feeds of ETF Portfolio Composition File (PCF) data and view ETF constituent data. This feed of more than 1,900 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. DTCC's ETF Portfolio Data also offers historical data from 2007 to the present and a near-real-time supplement file.

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 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



ROBUST PORTFOLIO FILE

DTCC's ETF Portfolio Composition File includes more than 1,900 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. You 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. In addition, for timelier portfolio updates DTCC offers the ETF PCF Near-Real-Time Supplemental file.

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).
- **Supplemental Files** (including updated or added portfolios).
 1. Near-Real-Time (optional) is distributed upon receipt of Trade Date from 12:00AM ET to 12:00PM ET.
 2. Batch 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:** You 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 you immediate access to the daily and historical portfolio files.

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.