

The Depository Trust & Clearing Corporation

STRUCTURED FINANCE DATA

A DTCC Data Services Offering

OVERVIEW

DTCC's **Structured Finance Data** service provides a single, streamlined feed of anonymized structured-finance transactions data to enhance analysis of this complex market.

With its Structured Finance Data Service, DTCC is increasing visibility into this market by offering for the first time data on transaction volumes and values for these often-illiquid securities.

The Structured Finance Data Service enables you to create benchmarks and indexes, analyze trade volumes and rates, and perform other monitoring and analytical tasks. This service delivers settlement transaction data as a single, streamlined feed that is searchable across numerous fields, including but not limited to security ID, settlement date, principal amount and settlement amount

BENEFITS

TRANSPARENCY

Gain visibility into volumes and values for securities that are often difficult to price and can be illiquid.

TIME EFFICIENCY

Receive structured-finance transaction data in a consolidated form.

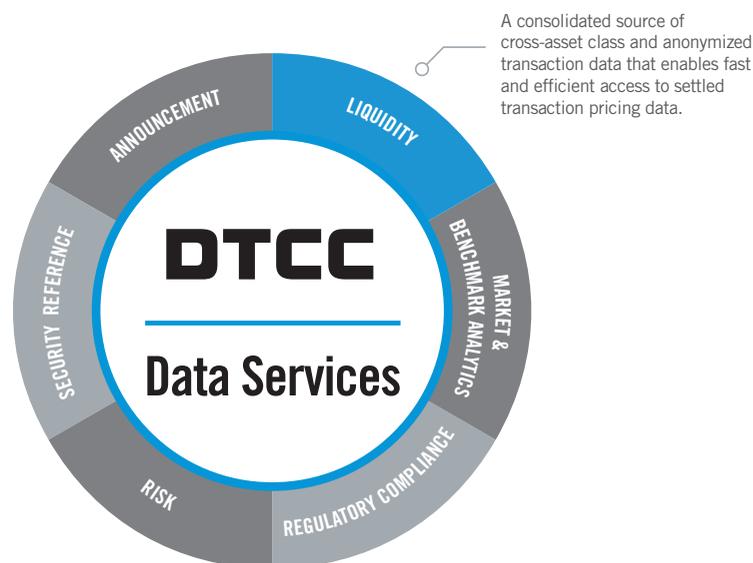
MARKET INTELLIGENCE

Sharpen your market analysis using comprehensive source data.

DAILY DELIVERY

Ensure the most current data by getting end-of-day updates each trading day.

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



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](https://www.dtcc.com/data)



TRANSPARENT TRANSACTIONAL DATA

The Structured Finance Data service delivers transactional data sourced from the Depository Trust Company's (DTC's) settlement engine for these instruments. DTC, a DTCC subsidiary, processes an average of 80,000 structured finance transactions monthly—settlement activity that ensures the service provides high-quality, at-source data.

HOW THE SERVICE WORKS

- + DTCC's depository subsidiary, Depository Trust Company (DTC), processes about \$4 trillion each day in U.S. government and mortgage-backed securities transactions.
- + The structured-finance securities include but are not limited to collateralized bond obligations, collateralized mortgage obligations and asset-backed securities.
- + The processing of these securities generates a detail-rich, multi-field record of each transaction.
- + An end-of-day data file containing all transactions for the day is delivered at approximately 12:00AM ET.

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.