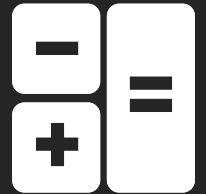




ULTUMUS

PCF Calculation and Distribution Services
For ETF Issuers and Investor Service Groups



ULTUMUS is a market leading service provider for the calculation and distribution of synthetic and physical PCFs to all participants in the Exchange Traded Funds trading and management eco system.

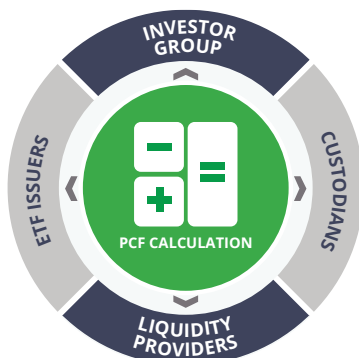
CAPABILITIES



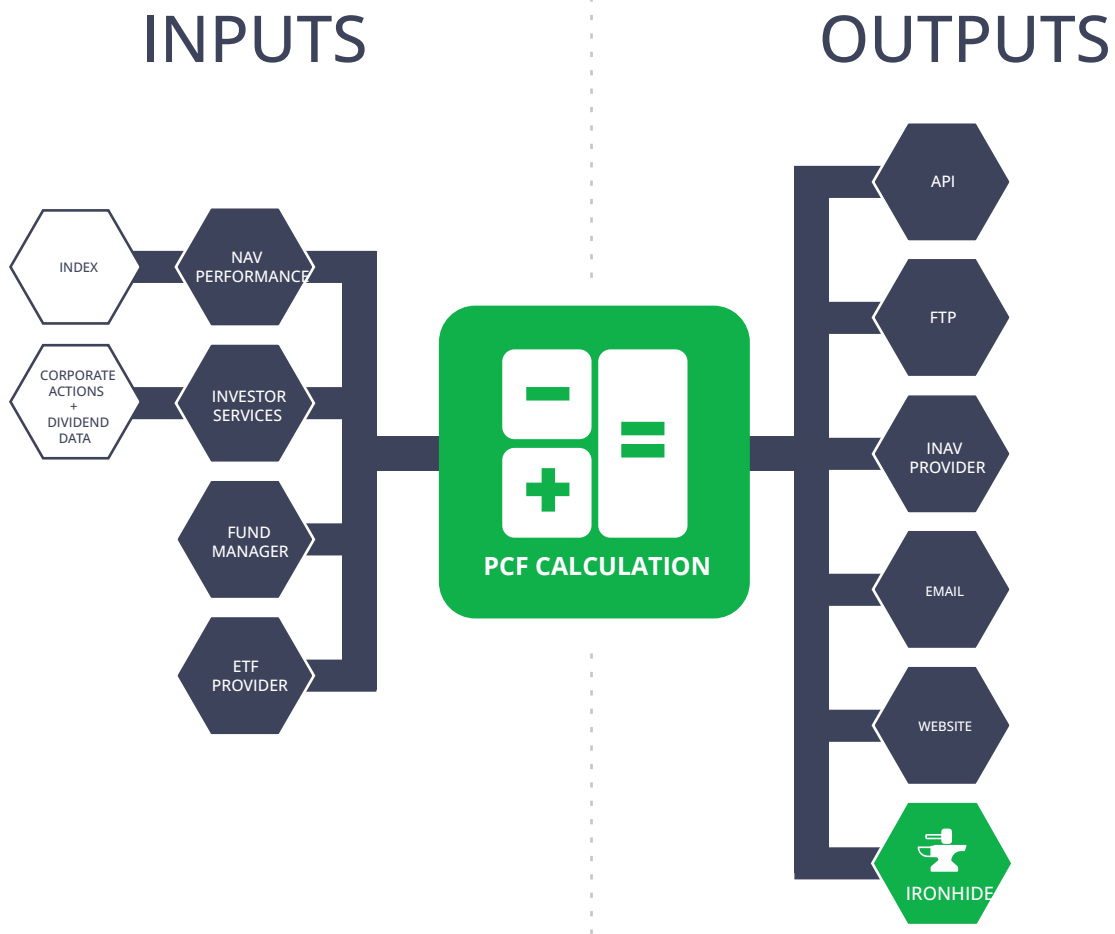
BENEFITS

- Experience**-In-depth Index and ETF expertise as an established benchmark data provider.
- Automated** processing ensures provider aligned models are adhered to.
- CA Overlay** forward looking dividend and corporate action impact to basket components (including publication of impact factors).
- INAV Engagement** - real-time monitoring of acknowledgements and price 'deviation' report.
- Validation** through user configured tolerance checks.
- PCF Reprint** - defined process, along with pre-defined triggers, timestamps and versioning.
- Monitoring** of entire process 'step by step' via real time GUI updates, email notification, and scheduled MIS.
- Price modelling**, mapping the illiquid to liquid cross listing (local vs foreign).
- Increased data Depth** in output with fund economic characteristics.
- Control** of PCF distribution (or specific data points) through client specific APIs.
- Client Service** with full processing transparency available to downstream liquidity providers.
- Documentation** process, procedures leading to the formal service level agreement (SLA).
- Flexibility** supports new products/structures & regulatory challenges

- ✓ Unrivalled index processing know how coupled with global PCF handling exposure.
- ✓ Eradication of manual errors, in supporting the process via legacy spreadsheets.
- ✓ Application of corporate events with factors where markets are closed to enable more accurate pricing in global baskets.
- ✓ Real-time acknowledgement of INAV provider receiving data, coupled with communication of initial pre-open price validation.
- ✓ We capture processing issues from data inputs as and when they occur.
- ✓ PCF will reflect near real-time market updates, bringing greater accuracy across your products.
- ✓ Full transparency on the daily PCF processing via multiple mediums.
- ✓ Mapping of "illiquid to liquid instruments" to enable more accurate pricing in global baskets.
- ✓ Empowering PCF consumers with the ability to recalculate NAV, delivering confidence, quality and improving liquidity, reducing spreads.
- ✓ Index licensing constraints addressed and control where PCFs are published.
- ✓ Less noise from liquidity providers in recognition of a 'go to' source of PCF progress, issues and daily communication.
- ✓ Clearly structured and controlled procedure delivered by via a well-established robust platform.
- ✓ Fund structures unconstrained by existing ability to deliver a PCF that suits their needs.



ETF PROCESS FLOW



The Market is leading the call for greater accuracy and transparency with the major ETF issuers combing the delivery and pricing baskets in a 'single print', greater detail on fund/basket level attributes and projected income breakdown - thus enabling NAV recalculation daily NAV to <0.001 bps. ULTUMUS addresses this challenge with its market leading synthetic and physical PCF calculation service.

CREDENTIALIALS

» Index Data Expertise

The ULTUMUS team has an in-depth knowledge of the index processing for synthetic products coupled, with the ability to meet the ever-growing requirement for flexibility in this space for more esoteric physical structures.

» Established Platform

Our automated quality controls, enhanced with user monitoring via the GUI, alongside experienced ETF analyst and development resources offer and unrivalled 24/5 support service, ensuring market publication performance and quality are met to the full.

» Innovation

ULTUMUS is fully committed to the constant innovation of cutting-edge cloud based technology in support of PCF calculation.

» Trusted provider

Global data provider at leading investment banks, asset managers and exchanges with over 20 years of experience delivering leading technology and ETF data processing

ULTUMUS

Since forming in 2016, ULTUMUS has significantly expanded its service offering across all aspects of Index, ETF and dividend forecast data globally. This sits alongside a market leading PCF calculation service that has been developed to address the rapidly evolving ETF market.

ULTUMUS has designed its technology stack around AWS (Amazon web services) and offers unrivalled levels of support and innovation in the management of ETF and index data.

LONDON SINGAPORE SAN FRANCISCO




 **ULTUMUS**

a SIX company

+44 203 998 2501

+65 69716364

+1 (408) 7865199

 www.ultimus.com
 info@ultimus.com
 +44 (0) 203 998 2500