

Blue Tractor is Reimagining Material Portfolio Information (MPI) for ETFs

Introducing a MPI Solution that Lowers the Operational Burden for Issuers and Reduces Market Maker Risk

Why MPI?

INTELLECTUAL PROPERTY **CONFIDENTIALITY**.

Use of MPI tracking baskets for actively managed ETFs that operate with delayed portfolio holdings disclosure always ensures intellectual property confidentiality for issuers, while still providing market makers and authorised participants with sufficient transparency for efficient pricing and liquidity in all market conditions.

COMPLIANT WITH AUSTRALIAN REGULATORY & LISTINGS FRAMEWORK FOR MPI.

Blue Tractor's MPI solution is compliant with the material portfolio information disclosure model set out in ASIC INFO 230 and the listings requirements of the ASX and Cboe. Tracking baskets generated with the Blue Tractor MPI Solution are highly correlated with the undisclosed actual portfolio and exhibit low tracking error in all market conditions.

ANY STRATEGY & **ALL** ASSET CLASSES.

Use any asset class in a long-only or long/short investment strategy. Nothing is off the table with the Blue Tractor MPI Solution.

EFFICIENT IMPLEMENTATION OF MPI.

In conversation with your lead market maker and Blue Tractor, determine the parameters you are comfortable with disclosing in the MPI tracking basket. The Blue Tractor MPI Solution is flexible and accommodates a variety of MPI tracking basket frameworks. Implementation of the MPI Solution is rapid and efficient - at the end of each day's trading the ETF custody bank uploads a portfolio data file to Blue Tractor's secure cloud - in seconds the MPI basket is generated that meets the risk and disclosure parameters you have agreed upon.

MARKET-PROVEN **SOLUTION**.

Since 2021 Blue Tractor tracking basket technology has facilitated semi-transparent actively managed funds for the U.S. ETF market.

THE **BETTER** WAY TO GENERATE MPI BASKETS.

The Blue Tractor MPI Solution for actively managed ETFs is superior for everyone:

- **Issuers** – Significantly reduce the operational effort and time sorting out proxy security parameters for MPI baskets.
- **Custody Banks** – Outsourced MPI management reduces back office operational burden.
- **Investors** – Access novel alpha capture strategies from ETFs that are protected and can maximise investment returns.
- **Market Makers & APs** – Confidently hedge risk in all market conditions with highly correlated MPI tracking baskets with low tracking error.

Who is **BLUE TRACTOR?**

Based in New York City, Blue Tractor's secure platform-as-a-service hosted on the Microsoft Azure cloud generates ETF tracking baskets for actively managed semi-transparent ETFs. Blue Tractor's ETF tracking basket solution is approved by the United States Securities and Exchange Commission. More information on our U.S. business is at bluetractorgroup.com



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TAKE THE NEXT STEP

Contact Simon Goulet, Co-Founder, Blue Tractor Group

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