



## ETF Activity Feed

Universe: 1,600+ ETFs

Data Delivery: SMA's data feeds are available 24\*7 in real time through a RESTful JSON and XML API or as FTP files. The data can be packaged at different frequencies ranging from 1-minute updates to daily snapshots.

Data Sample:

ticker	date	description	raw-s	s-volume	s-dispersion	raw-s-delta	volume-delta	center-date	center-time	center-time-zone
SPY	9/1/2018 0:05	SPDR S&P 500	0.068	1	1	0.068	1	8/31/2018	20:05:00	US/Eastern
SPY	9/1/2018 0:21	SPDR S&P 500	-0.037	1	1	-0.037	1	8/31/2018	20:21:00	US/Eastern
SPY	9/1/2018 0:37	SPDR S&P 500	0.063	1	1	0.063	1	8/31/2018	20:37:00	US/Eastern
SPY	9/1/2018 0:46	SPDR S&P 500	0	2	1	0	2	8/31/2018	20:46:00	US/Eastern
SPY	9/1/2018 1:00	SPDR S&P 500	0.05	1	1	0.05	1	8/31/2018	21:00:00	US/Eastern
SPY	9/1/2018 1:04	SPDR S&P 500	0	1	1	0	1	8/31/2018	21:04:00	US/Eastern
SPY	9/1/2018 1:23	SPDR S&P 500	0	1	1	0	1	8/31/2018	21:23:00	US/Eastern
SPY	9/1/2018 1:44	SPDR S&P 500	0	1	1	0	1	8/31/2018	21:44:00	US/Eastern
SPY	9/1/2018 3:17	SPDR S&P 500	0	1	1	0	1	8/31/2018	23:17:00	US/Eastern
SPY	9/1/2018 3:31	SPDR S&P 500	-0.05	1	1	-0.05	1	8/31/2018	23:31:00	US/Eastern
SPY	9/1/2018 4:16	SPDR S&P 500	0	1	1	0	1	9/1/2018	0:16:00	US/Eastern
SPY	9/1/2018 4:22	SPDR S&P 500	0	1	1	0	1	9/1/2018	0:22:00	US/Eastern
SPY	9/1/2018 4:38	SPDR S&P 500	0	1	1	0	1	9/1/2018	0:38:00	US/Eastern
SPY	9/1/2018 5:03	SPDR S&P 500	0.05	1	1	0.05	1	9/1/2018	1:03:00	US/Eastern
SPY	9/1/2018 5:28	SPDR S&P 500	0	1	1	0	1	9/1/2018	1:28:00	US/Eastern
SPY	9/1/2018 5:48	SPDR S&P 500	0	1	1	0	1	9/1/2018	1:48:00	US/Eastern
SPY	9/1/2018 6:02	SPDR S&P 500	0	1	1	0	1	9/1/2018	2:02:00	US/Eastern
SPY	9/1/2018 6:37	SPDR S&P 500	0	1	1	0	1	9/1/2018	2:37:00	US/Eastern
SPY	9/1/2018 7:28	SPDR S&P 500	0	1	1	0	1	9/1/2018	3:28:00	US/Eastern
SPY	9/1/2018 8:14	SPDR S&P 500	0.08	1	1	0.08	1	9/1/2018	4:14:00	US/Eastern
SPY	9/1/2018 8:32	SPDR S&P 500	-0.05	1	1	-0.05	1	9/1/2018	4:32:00	US/Eastern
SPY	9/1/2018 8:48	SPDR S&P 500	0	1	1	0	1	9/1/2018	4:48:00	US/Eastern
SPY	9/1/2018 9:09	SPDR S&P 500	-0.05	1	1	-0.05	1	9/1/2018	5:09:00	US/Eastern
SPY	9/1/2018 9:21	SPDR S&P 500	-0.038	1	1	-0.038	1	9/1/2018	5:21:00	US/Eastern
SPY	9/1/2018 9:47	SPDR S&P 500	0	1	1	0	1	9/1/2018	5:47:00	US/Eastern
SPY	9/1/2018 10:20	SPDR S&P 500	0.625	1	1	0.625	1	9/1/2018	6:20:00	US/Eastern
SPY	9/1/2018 10:33	SPDR S&P 500	0	1	1	0	1	9/1/2018	6:33:00	US/Eastern
SPY	9/1/2018 11:14	SPDR S&P 500	0.08	1	1	0.08	1	9/1/2018	7:14:00	US/Eastern
SPY	9/1/2018 11:43	SPDR S&P 500	0	1	1	0	1	9/1/2018	7:43:00	US/Eastern
SPY	9/1/2018 11:52	SPDR S&P 500	0.133	1	1	0.133	1	9/1/2018	7:52:00	US/Eastern
SPY	9/1/2018 11:56	SPDR S&P 500	0	1	1	0	1	9/1/2018	7:56:00	US/Eastern
SPY	9/1/2018 11:57	SPDR S&P 500	-0.05	1	1	-0.05	0	9/1/2018	7:57:00	US/Eastern
SPY	9/1/2018 12:01	SPDR S&P 500	0	2	1	0	2	9/1/2018	8:01:00	US/Eastern
SPY	9/1/2018 12:16	SPDR S&P 500	0.025	1	1	0.025	1	9/1/2018	8:16:00	US/Eastern
SPY	9/1/2018 12:22	SPDR S&P 500	0.25	1	1	0.25	1	9/1/2018	8:22:00	US/Eastern
SPY	9/1/2018 12:31	SPDR S&P 500	0	1	1	0	1	9/1/2018	8:31:00	US/Eastern
SPY	9/1/2018 12:44	SPDR S&P 500	0.025	1	1	0.025	1	9/1/2018	8:44:00	US/Eastern
SPY	9/1/2018 12:45	SPDR S&P 500	-0.05	1	1	-0.075	0	9/1/2018	8:45:00	US/Eastern
SPY	9/1/2018 12:47	SPDR S&P 500	0.2	1	1	0.2	1	9/1/2018	8:47:00	US/Eastern



## Activity Feed Field Descriptions

Column Name	Description
<b>Ticker</b>	Twitter product symbol
<b>Date</b>	Date and time of sentiment estimate (UTC) (End of Minute)
<b>Description</b>	Full company name
<b>Raw-S</b>	Unweighted sentiment estimate from the activity in that minute
<b>S-Volume</b>	Indicative Tweet volume used to compute the sentiment estimate
<b>S-Dispersion</b>	Measure of the Tweet source diversity contributing to a sentiment estimate
<b>Raw-S-Delta</b>	Change in <i>Raw-S</i> over a 15-min lookback period
<b>Volume-Delta</b>	Change in <i>S-Volume</i> over a 15-min lookback period
<b>Center-Date</b>	Date of sentiment estimate in US/Eastern time-zone
<b>Center-Time</b>	Time of sentiment estimate in US/Eastern time-zone
<b>Center-Time-Zone</b>	Center time-zone (US/Eastern)