

Title: All ETF Holding Data in One Excel Workbook (the juicy stuff at least, I think)

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Pleasantries, pleasantries.

I had made a post a month or so ago about finding an Equity Total Return Swap in an NPORT-P filing, and that post gained a lot of traction due to bigger brained apes coincidentally investigating swaps at the same time. All the awards, conversations and kind comments were unexpected and appreciated. Been busy over the past month with life shit (maybe someone has done this in the past month, will remove if so) but managed to pull something together that I think you'll enjoy (especially if my other post piqued your interest).

Wish I could tell you I found some gold mine of swap records or whatever smoking gun would please you, but that is NOT the case. What I do got though is a formatted-out-the-ass Excel file with a lot of data — mainly just NPORT data — that's easily digestible (made much, much easier if you download the file — Google Spreadsheets & Excel online don't play nicely with hyperlinks to other sheets in the workbook — will point out later what's affected).

Here's what's in the spreadsheets:

\* A main 'Holdings' [sheet](<https://i.imgur.com/LkqWGNw.png>). This has all GameStop stop related positions reported through NPORT filings since NPORT filings were a thing all the way up until today. It's default sorted by Register Name —> Series Name —> Report Period Filing End Date —> File Date (sometimes there's ammended filings). All the way to the [right in the spreadsheet](<https://i.imgur.com/C3fg0o7.png>) you'll find if there's any derivative holdings, debt holding, repo agreement and/or notes to go along with the main holding (sometimes the main holding is a derivative instrument per se since you can report in shares/contracts/principal amount, these additional sections give [more detail about the main holding](<https://i.imgur.com/CpZVZcx.png>) if that's the case). Here's where spreadsheets through the browser screw the pooch: the hyperlink to the derivate, debt, repo & notes only works in Excel (well, I've actually only tested in libreoffice & openoffice calc). To be fair, libreoffice and openoffice drop the ball by not showing table styles (google spreadsheet doesn't show table style font color, fyi, or else I woulda went with a table style that had white font). So, for the best experience (hopefully, haven't tested) is to use Excel. No shillerino, just letting you know the situation :(

\* The next sheet is the 'Notes' [sheet](<https://i.imgur.com/iaPASlW.png>). This has all the notes from each filing, but also, a return link to where you just came from even if the main holdings sheet has been filtered or resorted so you can keep digesting the info in a meaningful way. The catch here is: you need to know the Title of the holding from whence you came as you need to click on the correct return link, however, when the note sheet gets pulled up after you click the link on the Holdings sheet it'll have the cell you need to click to return pre-selected. The notes need human interpretation as they apply to the whole filing rather than for each holding, but based on what the holding is you should be able to figure out — from context — if it applies or not. If you really need to know, you can unhide the rows above the filing notes you're looking at and check the url for yourself! This sheet is not really sortable and I don't think you'll need to.

\* The rest of the sheets are [derivative holdings](<https://i.imgur.com/04eLywa.png>), [debt holding](<https://i.imgur.com/CFU44YV.png>) info and [repo agreements \*this is a screenshot from a different search.. it's a holding in one of the GME baskets but forget which basket just an example of what you'll be able to find soon on your own\*](<https://i.imgur.com/7S6eM8w.png>). Each filing — along with any ammended filing — has its own sheet if it has one of these more exotic instruments in it. Again, return links back to the main holdings sheet from whence you came (to the exact cell! i'm a bit happy over the return links if you can't tell) are provided. You'll notice that these sheets don't all look the same once you dig into them. Sometimes different headers are provided, sometimes different sections are provided depending on how nested and varied the holding is, and sometimes different subsections are provided or not because sometimes the nature of the NPORT form doesn't give the filer a way to correctly describe the investment

instrument thus it gets a bit dicey in the depths of nested derivatives. Again, these sheet are not really sortable — of course you can sort each section if desired, above return links are a hidden row so be wary or you could break links — but index baskets I've presorted for you (SEC requires no specific ordering), hopefully it's okay.

That's about it for the spreadsheet overview. Here's another general idea to the workbook.

You'll notice yellow/orange/red text/background fill. That's the way I've chosen to represent which filings were not timely (NT NPORT-P), ammended filings (NPORT-P/A) or, and I don't know why this is, repeat filings for a specific report date. I dont mean there was a regular filing then an ammended filing, I mean there were multiple of the same form or a regular (NPORT-P) filing as well as a not timely filing. These repeats don't seem to contain anything different aside from URL (the ones I checked, as they continued to cause my program to shit the bed, at least had no differences per diffchecker). The repeats still cause the Excel sheet some trouble because if you click on one of the return links for a repeat, it'll take you to the filing it's a repeat of (I think; shouldn't take you elsewhere).

Here's a key to text/background color:

- \* yellow text = ammended filing
- \* orange text = not timely filing
- \* yellow background = repeat ammended filing
- \* orange background = repeat not timely filing
- \* red background = repeat regular filing

That's all. Here's a link to a [Google spreadsheet]([https://docs.google.com/spreadsheets/d/1ks8Kkd9NYVfK6tS8qhDMj6oof1hqLyRTz8-kp\\_OwDow/](https://docs.google.com/spreadsheets/d/1ks8Kkd9NYVfK6tS8qhDMj6oof1hqLyRTz8-kp_OwDow/)) (return links still work if you download from here). The file does take 10 or seconds to open (libreoffice opens it much faster than openoffice; openoffice takes a good 30 seconds to calculate all the return links). If there's any security folk with a bit of time and want to confirm for people the file is safe, feel free to pop this open in a VM and report back if there's any type of network usage or shady shit happening (I realize Microsoft office files can be worrisome). With that said, there are no macros, just complicated hyperlink(index+match) formulas I hardly understand but managed

I'll be starting to clean up the coding so y'all can start searching which ETFs are holding these GME ETFs, or different search criteria e.g. which ETFs had swaps with the Russel 2000 (now 1000) as the rate index. Strangely, the NPORT specification actually gets an update tomorrow so I need to add that into the code as well. Will also be looking for feedback on how people think the spreadsheet can be presented better, or different information to which I've either chosen to leave out or haven't had the time to code for yet. Just please keep in mind: I've never worked as a programmer nor have a gone to school to be a programmer, I don't even hang around a fella that knows how to program, so if you notice anything you think may be off/whacky realize it very well could be a mistake I've made, just let me know and I'll look into it. Will make an updated post sometime in the near future with updates and a link to a github.

Have a good week ya bunch of lovely apes <3