



## ETF Data Offering – U.S. Listed 2022

ETF Global<sup>®</sup> is a leading, independent provider of Exchange-Traded Fund Reference Data and Quantitative Research to the Investment, Academic and Governmental sectors worldwide. ETFG Data is primarily sourced directly from fund sponsors, custodians, distributors and administrators. Here are the details of the four primary feeds which are delivered daily via FTP, SFTP, API & S3:

### 1. ETF Profile Data:

- Product information on Expenses, Index, AUM, Trading, Bid-Ask Spread, etc.
- Industry-specific information on Service Providers, Lead Market Makers, etc.
- Classification details on Market Exposures, Geographic Exposures, Industry Exposures

### 2. ETF Daily Fund Flows:

- Daily Net Fund Flows driven by the ETF creation and redemption process
- Actual capital added or withdrawn from the ETF and includes Shares Outstanding and NAV

### 3. ETF Global Proprietary Analysis:

- **ETFG Reward Model:** 22 Factor Scores gauging momentum, sentiment, valuation and macro views on sectors and countries. Qualitative measures include liquidity, diversification and issuing firm
- **ETFG Risk Model:** 7 factor scores - Measures include volatility, deviation, country, structure, liquidity and efficiency

### 4. ETF Constituents:

- Daily Full Holdings files reflecting the actual holdings of the ETF including cash, derivative and short positions. Basket or Portfolio Composition Files (PCF) are available separately.
- Information includes product constituent ID, shares and weight

For more information including pricing, test files, historical data and customized feeds, please contact:

ETFG Data Sales Team | (212) 223-3834 | [sales@etfg.com](mailto:sales@etfg.com)

## 1. ETF Profile Data

ETFG Date	File Date	Date
As of Date	As of date	Date
Ticker	Ticker of the product	Varchar
Issuer	Issuing firm of the product	Varchar
Description	The name of the product	Varchar
Inception Date	Inception date of the product	Date
Primary Benchmark	Related Index underlying the product	Varchar
Tax Classification	RIC/Partnership/UIT - 1099 vs K1	Varchar
ETN	Boolean field to indicate if it is an ETN	Boolean
Fund AUM	Daily total AUM for product	Float
Management Fee	Management Fee Charged	Float
Other Expense	Other fund expenses	Float
Total Expense	Total Expense	Float
Fee Waiver	Fee Waiver	Float
Net Expense	Net Expense Ratio	Float
Average Daily Trading Volume	1-month average daily trading volume	Integer
Asset Class	Which asset class it holds	Varchar
Category	Broad category description	Varchar
Focus	Specific exposure description	Varchar
Development Class	What developmental class	Varchar
Region	Regional focus	Varchar
Levered	Boolean field to indicate if it is levered	Boolean
Leverage Amount	The leverage factor of the product i.e., -1, 2, 3, -3	Varchar
Active	Boolean field to indicate if it is an "Active" per the SEC	Boolean
Administrator	Administrator	Varchar
Advisor	Advisor	Varchar
Custodian	Custodian	Varchar
Distributor	Distributor	Varchar
Portfolio Manager	Portfolio Manager	Varchar
Subadvisor	Subadvisor	Varchar
Transfer Agent	Transfer Agent	Varchar
Trustee	Trustee	Varchar
Futures Commission Merchant	Futures Commission Merchant	Varchar
Fiscal Year End	Fiscal Year End	Varchar
Distribution Frequency	Distribution Frequency	Varchar
Listing Exchange	Listing Exchange	Varchar
Creation Unit Size	Number of shares needed for a creation unit	Integer
Creation Fee	Fee for creating a unit of shares	Integer
Geographic Exposure	Geographic breakdown based on country of domicile	Varchar
Currency Exposure	Currency breakdown based on currency of underlying	Varchar
Sector Exposure	Sector breakdown	Varchar
Industry Group Exposure	Industry Group breakdown	Varchar
Options Volume	Total daily options volume (Put + Call)	Integer
Industry Exposure	Industry breakdown	Varchar
Sub-Industry Exposure	Sub-Industry breakdown	Varchar
Coupon Exposure	Coupon breakdown	Varchar
Maturity Exposure	Maturity breakdown	Varchar
Options available	Are options available on a product	Boolean
Call Options volume	Call volume	Integer
Put Options volume	Put volume	Integer
Short Interest	Number of shares sold short	Integer
Put/Call ratio	Put/Call ratio for products with options	Float
Number of Holdings	Number of Holdings	Integer
Discount/Premium	Discount/Premium	Float
Bid/Ask spread	Average intra-day bid/ask spread divided by lowest sample intra day ask	Float
Lead Market Maker	The listed LMM for the specific product	Varchar

## 2. ETF Daily Fund Flows

ETFG Date	File Date	Date
Date	As of Date	Date
Ticker	Product Ticker	Varchar
Fund Shares Outstanding	Number of shares outstanding for all products	Bigint
NAV	Net Asset Value	Float
Net Daily Flow	Daily Net Fund Flow	Float

## 3. ETF Global® Proprietary Analysis

ETFG Date	File Date	Date
As of Date	As of date	Date
Ticker	Product Ticker	Varchar
Risk Total Score	ETFG Red Diamond Risk Score	Float
Risk Volatility	Component Volatility Score	Float
Risk Deviation	Component Deviation Score	Float
Risk Country	Component Country Score	Float
Risk Structure	Component Structure Score	Float
Risk Liquidity	Component Liquidity Score	Float
Risk Efficiency	Component Efficiency Score	Float
Reward Score	ETFG Green Diamond Reward Score	Float
Quant Total Score	ETFG Total Quant Score	Float
Quant Technical - Short Term	Component Short Term Technical Score	Float
Quant Technical – Intermediate	Component Intermediate Technical Score	Float
Quant Technical – Long	Component Long Term Technical Score	Float
Quant Composite Technical	Component Composite Technical Score	Float
Quant Sentiment - P/C	Component Put/Call Score	Float
Quant Sentiment - Short Interest	Component Short Interest Score	Float
Quant Sentiment - Implied Vol	Component Implied Volatility Score	Float
Quant Composite Sentiment	Component Composite Sentiment Score	Float
Quant Composite Behavioral	Component Composite Behavioral Score	Float
Quant Fundamental - P/E	Component Price/Earnings Score	Float
Quant Fundamental - P/CF	Component Price/Cash Flow Score	Float
Quant Fundamental - P/B	Component Price/Book Value Score	Float
Quant Fundamental – Yield	Component Dividend Yield Score	Float
Quant Composite Fundamental	Component Composite Fundamental Score	Float
Quant Global – Sector	Component Sector Score	Float
Quant Global – Country	Component Country Score	Float
Quant Composite Global	Component Composite Global Theme Score	Float
Quant Quality – Liquidity	Component Liquidity Score	Float
Quant Quality – Diversification	Component Diversification Score	Float
Quant Quality – Firm	Component Issuing Firm Score	Float
Quant Composite – Quality	Component Composite Quality Score	Float
Quant Grade	Simple letter grade distribution: A = 71-100, B = 56-70, etc.	Text

## 4. ETF Constituents

ETFG Date	File Date	Date
As of Date	As of date	Date
Fund Ticker	Product Ticker	Varchar
Ticker	Ticker of the underlying constituent	Varchar
Name	Name the underlying constituent	Varchar
Weight	Weight of the underlying constituent	Float
Market Value	Market Value of Underlying Constituents	Float
Unique Identifier	Unique identifier for underlying constituents i.e., FIGI	Varchar
Shares Held	Number of shares of underlying constituent held by the ETP	Float
Exchange	Name of exchange on which constituent trades	Varchar
Country of Exchange	Name of Country in which Exchange is located	Varchar
Broad Asset Class	Equity, Corporate Bond, Municipal Bond, etc.	Varchar
Security Type	ETFG Taxonomy Classification i.e., Common Equity, Domestic, Global etc.	Varchar
Constituent Currency	Local currency of traded security	Varchar

### Users of these Datasets include:

- Investment Managers
- Investments Consultants
- Traders
- Hedge Funds
- Pension Managers
- Research Analysts
- Chief Investment Officers
- Data Strategists
- Chief Technology Officers
- Portfolio Managers
- Quantitative Analysts
- Chief Compliance Officers
- Investment Bankers
- Private Equity
- Academic Researchers
- Government Agencies
- Financial Advisors
- Compliance Managers

For more information including pricing, test files and customized feeds, please contact:

**ETFG Data Sales Team | (212) 223-3834 | [sales@etfg.com](mailto:sales@etfg.com)**

Assumptions, opinions and estimates constitute our judgment as of the date of this material and are subject to change without notice. ETF Global LLC ("ETFG") and its affiliates and any third-party providers, as well as their directors, officers, shareholders, employees or agents (collectively ETFG Parties) do not guarantee the accuracy, completeness, adequacy or timeliness of any information, including ratings and rankings and are not responsible for errors and omissions or for the results obtained from the use of such information and ETFG Parties shall have no liability for any errors, omissions, or interruptions therein, regardless of the cause, or for the results obtained from the use of such information. ETFG PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO ANY WARRANTIES OF MERCHANTABILITY, SUITABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. In no event shall ETFG Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the information contained in this document even if advised of the possibility of such damages. ETFG ratings and rankings are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions. ETFG ratings and rankings should not be relied on when making any investment or other business decision. ETFG's opinions and analyses do not address the suitability of any security. ETFG does not act as a fiduciary or an investment advisor. While ETFG has obtained information from sources they believe to be reliable, ETFG does not perform an audit or undertake any duty of due diligence or independent verification of any information it receives. ETFG keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of ETFG may have information that is not available to other ETFG business units. ETFG has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process. ETFG may receive compensation for its ratings and certain analyses. ETFG reserves the right to disseminate its opinions and analyses. At times, ETFG's public ratings and analyses are made available on its Websites, [www.etfg.com](http://www.etfg.com) (free of charge) and may be distributed through other means, including via ETFG publications and third party redistributors. This material is not intended as an offer or solicitation for the purchase or sale of any security or other financial instrument. Securities, financial instruments or strategies mentioned herein may not be suitable for all investors. Any opinions expressed herein are given in good faith, are subject to change without notice, and are only correct as of the stated date of their issue. Prices, values, or income from any securities or investments mentioned in this report may fall against the interests of the investor and the investor may get back less than the amount invested. Where an investment is described as being likely to yield income, please note that the amount of income that the investor will receive from such an investment may fluctuate. Where an investment or security is denominated in a different currency to the investor's currency of reference, changes in rates of exchange may have an adverse effect on the value, price or income of or from that investment to the investor. The information contained in this report does not constitute advice on the tax consequences of making any particular investment decision. This material does not take into account your particular investment objectives, financial situations or needs and is not intended as a recommendation of particular securities, financial instruments or strategies to you nor is it considered to be investment advice. Before acting on any recommendation in this material, you should consider whether it is suitable for your particular circumstances and, if necessary, seek professional advice."

Revised 1/1/22