



Portfolio Composition File (Basket) Reference Data U.S. Listed - 2021

ETF Global[®] is a leading, independent provider of Exchange-Traded-Fund Reference Data which is primarily sourced directly from fund sponsors, custodians, distributors and administrators.

Dataset Overview

The **ETF Global[®] Portfolio Composition File (Basket) Reference Data** are the most comprehensive data available on the ETF Creation Baskets and blends PCF data with ETFG Analytics, Taxonomy and Exposures. This data feed consists of two, daily data files dedicated to the Fund level and Constituent level, respectively:

1. Basket Composites

- 32 Data Points at the fund level including product information on both Cash and In-Kind Trading, Creation Unit Size & Fees, Assets Under Management, Shares Outstanding, etc.
- Comprehensive Exposures for Geography, Industry Group, Industry, Sub-Industry, etc.
- ETFG Taxonomy classification details on Asset Class, Category, Focus and Development Class
- ETF Global Risk and Reward Ratings

2. Basket Constituents

- 16 Data Points at Constituent level including Shares Held, Market Value, Cash in Lieu Flag, etc.
- Unique data points such as Weighting Difference Basket vs. Holdings, New Security Flag, etc.

ETF Global delivers these data feeds daily via FTP, SFTP, API & S3.

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

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

1. BASKET COMPOSITE

Field Name	Definition	Datatype
Run Date	File Date	Date
Trade Date	Trade Date of the Basket	Date
Composite Ticker	Ticker of ETF	Varchar
Exchange Country	Name of Country in which Exchange is located	Varchar
Composite Name	Name of ETF	Varchar
Issuer	Issuing firm of ETF	Varchar
Composite Identifier	Unique identifier for ETF	Varchar
Creation Fee	Fee for creating a unit of shares	Float
Creation Unit Size	Number of shares per creation unit	Float
Cash Only Flag	Indicates Create/Redeem with Cash Only	Float
Estimated Cash CU	Estimated cash value needed per Creation Unit	Float
Estimated Cash ETF	Estimated cash value in the ETF	Float
Total Cash CU	Total cash value needed per Creation Unit	Float
Cash In Lieu Value	Cash value in lieu of securities	Float
Dividend Per ETF	Dividend Amount per ETF	Float
Component Count	Number of Holdings	Integer
Asset Class	Which asset class ETF holds – ETFG Taxonomy	Varchar
Category	Broad category description of ETF – ETFG Taxonomy	Varchar
Development Class	Developmental class of ETF exposure – ETFG Taxonomy	Varchar
Focus	Specific ETF exposure description – ETFG Taxonomy	Varchar
Expense Ratio	Net Expense Ratio	Float
AUM	Daily total AUM for ETF	Float
NAV Per CU	Net Asset Value per Creation Unit	Float
NAV	Net Asset Value	Float
Shares Outstanding	Number of shares outstanding of ETF	Integer
Geographic Exposure	Geographic breakdown based on country of domicile	Varchar
Sector Exposure	Sector breakdown	Varchar
Industry Exposure	Industry breakdown	Varchar
Industry Group Exposure	Industry Group breakdown	Varchar
Sub Industry Exposure	Sub-Industry breakdown	Varchar
ETFG Reward Score	ETFG Green Diamond Reward Score	Float
ETFG Risk Total Score	ETFG Red Diamond Risk Score	Float

2. BASKET CONSTITUENTS

Field Name	Definition	Datatype
Run Date	File Date	Date
Trade Date	Trade Date of the Basket	Date
Composite Ticker	Ticker of the ETF	Varchar
Country Of Exchange	Name of Country in which Exchange is located	Varchar
Composite Name	Name of ETF	Varchar
Issuer	Issuing firm of ETF	Varchar
Constituent Ticker	Ticker of underlying constituent	Varchar
Constituent Name	Name of underlying constituent	Varchar
Constituent Identifier	Unique identifier of underlying constituent i.e. FIGI	Varchar
Market Value	Market Value of underlying constituent in Basket	Float
Basket Weight	Weight of underlying constituent in Basket	Float
Holdings Weight	Weight of underlying constituent in Holdings	Float
Weight Diff	Constituent weight difference between Basket vs. Holdings	Float
Constituent Quantity Required	Number of Constituent shares required to be delivered per Creation Unit	Float
Cash In Lieu Flag	Indicates cash to be substituted for component in create/redeem process	Boolean
New Security Flag	Constituent not present in previous day's basket	Boolean