



*exchange data international*

**ETFGlobal<sup>®</sup>**

ETF Global Data Offering – 2017/18

V. 2.1



## Helping the global financial community make informed decisions through the provision of fast, accurate, timely and affordable reference data services

With more than 20 years of experience, we offer comprehensive and complete securities reference data for equities and fixed income instruments around the globe.

Our customers can rely on our successful track record to efficiently deliver high quality data sets including:

- Worldwide Corporate Actions
- Worldwide Fixed Income
- Security Reference File
- Worldwide End-of-Day Prices

Exchange Data International has recently expanded its data coverage to include economic data. Currently it has two products:

- African Economic Data [www.africadata.com](http://www.africadata.com)
- Economic Indicator Service (EIS)
- Global Economic Data

Our professional sales, support and data/research teams deliver the lowest cost of ownership whilst at the same time being the most responsive to client requests.

As a result of our on-going commitment to providing cost effective and innovative data solutions, whilst at the same time ensuring the highest standards, we have been awarded the internationally recognized symbol of quality ISO 9001.

Headquartered in United Kingdom, we have staff in Canada, India, Morocco, South Africa and United States.



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## Introduction

ETF Global® is a leading, independent provider of Exchange-Traded-Fund Data and Research to the Investment, Business, Academic and Governmental sectors worldwide. ETFG Data is a comprehensive set of reference and analytics data for U.S. Listed Exchange-Traded-Funds and is primarily sourced directly from fund sponsors, custodians, distributors and exchanges. Exchange Data International has linked up with ETF Global to provide its clients with in-depth information on US ETFs.

In the following pages are the details of these primary, ETF data feeds:

### 1. ETF Profile Data:

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

### 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- Actual capital added or withdrawn from the ETF and includes Shares Outstanding and NAV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:

- Historical and daily holdings information include product constituent ID, shares and weight

ETF Global delivers these data feeds daily via FTP & API - historical data is available for testing.

## ETF Profile Data

| ETF Profile Data             |  | Type    |
|------------------------------|--|---------|
| 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    |
| Related Index                | Per the prospectus   | 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 all products                           | 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 | 3 month average daily trading volume                       | Int     |
| 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 Factor              | The leverage factor. 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                | Int     |
| Creation Fee                 | Fee for creating a unit of shares                          | Int     |
| 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 |
| 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  | Int     |
| Put Options volume           | Put volume   | Int     |
| Short Interest               | Number of shares sold short                                | Int     |
| Put/Call ratio               | Put/Call ratio for products with options                   | Float   |
| Number of Holdings           | Number of Holdings   | Int     |

**ETF Profile Data****Type**

|                   |   |         |
|-------------------|---|---------|
| Discount/Premium  | Discount/Premium                        | Float   |
| Bid/Ask spread    | Average intra-day bid/ask spread        | Float   |
| Lead Market Maker | The listed LMM for the specific product | Varchar |

## ETF Daily Fund Flows

**ETF Global Daily Fund Flows****Type**

|                         |   |         |
|-------------------------|---|---------|
| 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   |

## ETF Global Proprietary Analysis

**ETF Global Proprietary****Type**

|                                  |  |         |
|----------------------------------|--|---------|
| 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   |

**ETF Global Proprietary**

|                           |                                   | Type  |
|---------------------------|-----------------------------------|-------|
| Quant Quality – Firm      | Component Issuing Firm Score      | Float |
| Quant Composite – Quality | Component Composite Quality Score | Float |

## ETF Constituents

**ETF Constituents**

|                    |  | Type    |
|--------------------|--|---------|
| 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 Identifiers | 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 |

## 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

## Customisation

EDI is proud to offer the most effective and efficient solutions tailored to meet each individual customer's needs.

We offer a range of customisation options including:

- Delivery-based solutions to complement existing client infrastructure.
- Content provided at the geographical or portfolio holding level.
- Feeds containing particular formats, field content and integrated client level data items.

EDI uses its extensive data research expertise to source, scrub and integrate new client specified data items with existing products and services. For instance, a request from a multinational investment bank to source the DR universe and map it against its underlying share portfolio ultimately led to the development of EDI's successful Depository Receipt Database.

In addition, EDI was the first vendor to successfully launch an ISO 15022 Corporate Action Messaging feed. This enables customers to reduce costs and increase efficiency by removing the need for multiple feed handlers.

## Support

### Customer Support

**Monday – Friday**

Open 24 hours

**Saturday**

12AM - 8AM (GMT)

**Sunday**

11PM-12AM(GMT)

**Call +44 207 324 0020**

Email: [support@exchange-data.com](mailto:support@exchange-data.com)

Customer support is closed Christmas and New Year's Day.

We aim to acknowledge all queries within an hour of receipt and answer queries within 24 hours where possible.

We will send a progress report if a query is not resolved within that time-frame. We resolve around 95% of customer queries within 24 hours.

All queries sent to our Support department are filtered and dispatched to the relevant department. An IT staff member is engaged in the communication process to resolve complicated technical issues.



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