

# ETP Composition Data

## A normalized daily feed of Creation, Redemption, Tracking and Trading Basket data for global multi-asset class ETPs

S&P Global offers a comprehensive solution for ETP issuers, investors and trading desks with its Tracking and Trading Basket Services. These services provide accurate and reliable daily information on global creation, redemption, tracking, excluded, and trading baskets for ETPs across all asset classes and regions. The services offer complete underlying constituent information alongside daily NAV, Shares Outstanding, AUM, and Creation Units.

### Features

#### Standard Offering

- Consolidated source of daily creation, redemption, tracking basket information for ETPs across all asset classes.
- As-reported data is validated and cleansed using issuer PCF data.
- Fund and security reference data, as well as 10 years composition history.
- Simplified workflow to account for different issuers policies and methodologies.
- 20+ years of experience in ETP data management.

**Delta Report Summary:** A report available to all clients, provides a summary of data corrections identified and remediated by the Premium Trading Basket service where corporate actions have been incorrectly applied by the provider.

#### Premium Trading Baskets

- 15+ validations inclusive of independent corporate actions and pricing to reproduce a more accurate basket.
- Amendment of incorrectly applied corporate actions using independent data sources.
- Swap-burst out functionality in leveraged or swap-based products.
- 'Ready to Price' ETF data.
- Master security database, FX rates and validated reference data of the constituents.

**Delta Report:** Available only to trading basket subscribers, details specific corporate action, dividend, and estimated cash adjustments made to correct provider data and offers greater transparency.

### Key Stats

**10+**

years of daily history

**10,000+**

ETPs

**200+**

ETF Issuers with different formats, methodologies, policies, and teams

**700+**

incorrectly applied CAs adjusted for 6000+ETFs

**3,500+**

cash adjustments

### Customers

Market Makers

Investment Banks

Asset Managers

Hedge Funds

### Key Benefits

Streamlined ETF data

Accurate and Normalized

Independent Validation

**Benefits:**

- Streamlined workflow and simplified data management for anyone trading or researching ETFs.
- Provides more accurate and reliable information for traders, investors, and issuers.
- Data is clean and ready for risk and pricing calculations.
- Enables arbitrage opportunities by identifying incorrectly applied corporate actions.
- Dedicated support team, experienced with ETPs based across the globe providing technical 24/5 coverage.

**Distribution:**

Standard offering available via API with web interface, FTP or SFTP.

Premium Trading Basket data available via API and web interface (Eclipse).

Delta Report Summaries and Delta Reports are available via web interface (Eclipse).

<b>Inbound Data</b>	<b>Trading Basket</b>	<b>Basic Service</b>
Provider Pricing (Equity)	<b>Y</b>	<b>Y</b>
Provider Pricing (Bonds)	<b>Partial</b>	<b>Partial</b>
Provider Pricing (Derivatives)	<b>Partial</b>	<b>Partial</b>
Independent Equity Pricing	<b>Y</b>	<b>Partial</b>
Independent Bond Pricing	<b>Partial</b>	<b>Partial</b>
Independent Dividends	<b>Y</b>	<b>Partial</b>
Independent Corporate Actions	<b>Y</b>	<b>N</b>
Independent Equity Reference Data	<b>Y</b>	<b>Y</b>
Independent Bond Reference Data	<b>Y</b>	<b>Y</b>

<b>Processing</b>	<b>Trading Basket</b>	<b>Basic Service</b>
Pass Through	<b>Y</b>	<b>Y</b>
Independent Validation of NAV	<b>Y</b>	<b>N</b>
Constituent Aggregation (CR/RD + Exc Ass)	<b>Y</b>	<b>Y</b>
Exception Handling	<b>Y</b>	<b>N</b>
Estimated Cash Formula	<b>Y</b>	<b>N</b>
Basket Revisions/Republications	<b>Y</b>	<b>Y</b>
Notifications	<b>Y</b>	<b>N</b>

<b>CA Analysis/Enrichment</b>	<b>Trading Basket</b>	<b>Basic Service</b>
Delists	<b>Y</b>	<b>Y</b>
Stock Splits	<b>Y</b>	<b>Partial</b>
Reverse Splits	<b>Y</b>	<b>Partial</b>
Bonus Issue	<b>Y</b>	<b>Partial</b>
Stock Dividends	<b>Y</b>	<b>Partial</b>
Rights Issues	<b>Y</b>	<b>N</b>
Spin Off	<b>Y</b>	<b>N</b>
Merger	<b>Y</b>	<b>N</b>
Takeover	<b>Y</b>	<b>N</b>
Return Of Capital	<b>Y</b>	<b>N</b>
Stock/Cash Dividend	<b>Y</b>	<b>N</b>
Subscription	<b>Y</b>	<b>Partial</b>
Cash Dividend	<b>Y</b>	<b>Partial</b>
Special Dividend	<b>Y</b>	<b>Partial</b>

<b>Corporate Actions</b>	<b>Delta Report</b>	<b>Delta Report Summary</b>
Forward Splits	<b>Y</b>	<b>Partial</b>
Reverse Splits	<b>Y</b>	<b>Partial</b>
Spin Offs	<b>Y</b>	<b>Partial</b>
Mergers/Takeovers	<b>Y</b>	<b>Partial</b>
Stock Dividends	<b>Y</b>	<b>Partial</b>
Cash/Special Dividends	<b>Y</b>	<b>Partial</b>

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