

Enhanced Consolidated Portfolio Composition Output MRO (AutoRoute 02261256)							
Type 1 - Header Record				Record Length =400		Mapping to Legacy Layout	
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
1	Record Type	2	1	A/N	01 = Header Record (one per file)		
2	File Description	25	3	A/N	"Portfolio Composition"	N/A	N/A
3	ETF Agent	8	28	N	NSCC Member Number Right Justified with leading zeros	N/A	N/A
4	File Identifier	8	36	A/N	Input File Number	N/A	N/A
5	NSCC Processing Date	8	44	N	CCYMMDD	N/A	N/A
6	NSCC Processing Time	6	52	N	HHMMSS	N/A	N/A
7	Future Use	343	58				
END OF RECORD							

Type 2 - Portfolio Header Record					Record Length =400	Mapping to Legacy Layout	
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
1	Record Type	2	1	A/N	02= Record Type 2 (one per Portfolio)	Corresponds to Record Type 1 on legacy product	Corresponds to Record Type 1 on legacy product
2	ETF Trading CUSIP	9	3	A/N	S&P Assigned	Index Receipt CUSIP (Record Type-1, Position 18-26)	Index Receipt CUSIP (Record Type-1, Position 18-26)
3	ETF Trading ISIN	12	12	A/N		N/A	N/A
4	NSCC Portfolio ID	9	24	A/N	NSCC assigned Portfolio ID of the basket	N/A Field is in Detail Component Record (Type 2) for Domestic Customs Output only (02260269, 02290272)	N/A
5	ETF Description	60	33	A/N	From NSCC Security Master if found, otherwise ETF Agent supplied description is used	N/A	N/A
6	Portfolio Trade Date	8	93	N	CCYYMMDD	Portfolio Trade Date (Record Type-1, Position 30-37)	Portfolio Trade Date (Record Type-1, Position 30-37)
7	ETF Agent	8	101	N	NSCC Member Number	N/A	N/A
8	Component Count	8	109	N	99,999,999	Component Count (Record Type-1, Position 38-45)	Component Count (Record Type-1, Position 38-45)
9	Estimated T-1 Cash Amount Per Creation Unit	14	117	N	999,999,999,999.99	Estimated T-1 Cash Amount Per Creation Unit (Record Type-1, Position 54-67)	Estimated T-1 Cash Amount Per Creation Unit (Record Type-1, Position 54-67)

Type 2 - Portfolio Header Record					Record Length =400	Mapping to Legacy Layout	
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
10	Sign field for Estimated T-1 Cash Amount Per Creation Unit	1	131	A/N	"-" = Negative value Space= Positive value	Sign field for Estimated T-1 Cash Amount Per Creation Unit (Record Type-1, Position 68)	Sign field for Estimated T-1 Cash Amount Per Creation Unit (Record Type-1, Position 68)
11	Net Asset Value Per Creation Unit	17	132	N	999,999,999,999.99999	Net Asset Value Per Creation Unit (Record Type-1, Position 83-95) <i>Legacy field is 13 byte - possible truncation</i>	Net Asset Value Per Creation Unit (Record Type-1, Position 83-95) <i>Legacy field is 13 byte - possible truncation</i>
12	Sign field for Net Asset Value Per Creation Unit	1	149	A/N	"-" = Negative value Space= Positive value	Sign field for Net Asset Value Per Creation Unit (Record Type-1, Position 96)	Sign field for Net Asset Value Per Creation Unit (Record Type-1, Position 96)
13	Estimated T-1 Cash Amount Per ETF	14	150	N	999,999,999,999.99	Estimated T-1 Cash Amount Per Index Receipt (Record Type-1, Position 69-81) <i>Legacy field is 13 byte - possible truncation</i>	Estimated T-1 Cash Amount Per Index Receipt (Record Type-1, Position 69-81) <i>Legacy field is 13 byte - possible truncation</i>
14	Sign field for Estimated T-1 Cash Amount Per ETF	1	164	A/N	"-" = Negative value Space= Positive value	Sign field for Estimated T-1 Cash Amount Per Index Receipt (Record Type-1, Position 82)	Sign field for Estimated T-1 Cash Amount Per Index Receipt (Record Type-1, Position 82)

Type 2 - Portfolio Header Record					Record Length =400	Mapping to Legacy Layout	
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
15	Net Asset Value Per ETF	17	165	N	999,999,999,999.99999	Net Asset Value Per Index Receipt (Record Type-1, Position 97-109) <i>Legacy field is 13 byte - possible truncation</i>	Net Asset Value Per Index Receipt (Record Type-1, Position 97-109) <i>Legacy field is 13 byte - possible truncation</i>
16	Sign field for Net Asset Value Per ETF	1	182	A/N	"-" = Negative value Space= Positive value	Sign field for Net Asset Value Per Index Receipt (Record Type-1, Position 110) <i>Legacy field is 13 byte - possible truncation</i>	Sign field for Net Asset Value Per Index Receipt (Record Type-1, Position 110) <i>Legacy field is 13 byte - possible truncation</i>
17	Total Cash Amount Per Creation Unit	14	183	N	999,999,999,999.99	Total Cash Amount Per Creation Unit (Record Type-1, Position 111-123) <i>Legacy field is 13 byte - possible truncation</i>	Total Cash Amount Per Creation Unit (Record Type-1, Position 111-123) <i>Legacy field is 13 byte - possible truncation</i>
18	Sign field for Total Cash Amount Per Creation Unit	1	197	A/N	"-" = Negative value Space= Positive value	Sign field for Total Cash Amount Per Creation Unit (Record Type-1, Position 124)	Sign field for Total Cash Amount Per Creation Unit (Record Type-1, Position 124)
19	Total Shares Outstanding Per ETF on T-1	12	198	N	999,999,999,999	Total Shares Outstanding per ETF (Record Type-1, Position 125-136)	Total Shares Outstanding per ETF (Record Type-1, Position 125-136)
20	Dividend Amount Per ETF on T-1	14	210	N	999,999,999,999.99	Dividend Amount Per Index Receipt (Record Type-1, Position 137-149) <i>Legacy field is 13 byte - possible truncation</i>	Dividend Amount Per Index Receipt (Record Type-1, Position 137-149) <i>Legacy field is 13 byte - possible truncation</i>

Type 2 - Portfolio Header Record					Record Length =400	Mapping to Legacy Layout	
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
21	Sign field for Dividend Amount Per ETF on T-1	1	224	A/N	"-" = Negative value Space= Positive value	Sign field for Dividend Amount Per Index Receipt (Record Type-1, Position 150)	Sign field for Dividend Amount Per Index Receipt (Record Type-1, Position 150)
22	Estimated Value of cash-in-lieu Components per Creation Unit	14	225	N	999,999,999,999.99	N/A	N/A
23	Cash Only Indicator	1	239	A/N	"Y" = Cash Only (create/redeem with Cash only) Space = No restrictions (any combination of cash or securities)	Cash/Security Indicator (Record Type-1, Position 151)	N/A
24	ETF Expense Ratio on T-1	3	240	A/N	Expressed in Basis Points	N/A	N/A
25	Total Asset Value of ETF Fund on T-1	17	243	N	999,999,999,999.99999	N/A	N/A
26	ETF Shares Per Create/Redeem Unit	9	260	N	999,999,999 - from NSCC Security Master Database	Create/Redeem Units per Trade (Record Type-1, Position 46-53) <i>Legacy field is 8 byte - possible truncation</i>	Create/Redeem Units per Trade (Record Type-1, Position 46-53) <i>Legacy field is 8 byte - possible truncation</i>
27	ETF Symbol	15	269	A/N	From NSCC Security Master Database	Index Receipt Symbol (Record Type-1, Position 3-17)	Index Receipt Symbol (Record Type-1, Position 3-17)
28	CNS Eligibility Indicator	1	284	A/N	From NSCC Security Master Database	N/A	N/A
29	ETF Create Redeem Identifier	1	285	A/N	Y - Basket can be created or redeemed N- Basket cannot be created or redeemed	N/A	N/A
30	Prior Day's Portfolio being used	1	286	A/N	Y - Prior day's portfolio space - Today's portfolio	N/A	N/A

Type 2 - Portfolio Header Record					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
31	Custom or Standard	1	287	A/N	C = Custom S = Standard	N/A	N/A
32	Foreign or Domestic	1	288	A/N	D = Domestic F = Foreign	N/A	N/A
33	NSCC New Portfolio	1	289	A/N	Y = New portfolio space = existing portfolio	N/A	N/A
34	ETF Classification Code	6	290	A/N		N/A	N/A
	Future Use	105	296				
END OF RECORD							

Type 3 – Detail Component Record					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
1	Record Type	2	1	A/N	03 = Record Type 3	Corresponds to Record Type 2 on Legacy Output	Corresponds to Record Type 2 on Legacy Output
2	ETF Trading CUSIP	9	3	A/N	S&P Assigned	Index Receipt CUSIP (Record Type-2, Position 61-69)	Index Receipt CUSIP (Record Type-2, Position 61-69)
3	ETF Trading ISIN	12	12	A/N		N/A	N/A
4	NSCC Portfolio ID	9	24	A/N	NSCC assigned Portfolio ID of the basket	NSCC Assigned Instruction CUSIP (Record Type-2, Position 74-82) Note : Field is on Domestic Customs Output only (02260269, 02290272)	N/A
5	Portfolio Trade Date	8	33	N	CCYYMMDD	Portfolio Trade Date (Record Type-2, Position 30-37)	Portfolio Trade Date (Record Type-2, Position 30-37)
6	Component ID Code	2	41	A/N	1=CUSIP 2=SEDOL 3=ISIN 4=ISIN/SEDOL 5=Bloomberg 6=Reuters 7=ICE / NYSE Life 99=Other	N/A	N/A

Type 3 – Detail Component Record					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
7	Component ID	25	43	A/N	This is defined by the value in Component ID Code field		
	o CUSIP Number	9	43	A/N	Identifies Domestic component	Component CUSIP (Record Type-2, Position 18-26)	N/A
	o SEDOL	7	43	A/N	Official SEDOL number	N/A	SEDOL Number (Record Type-2, Position 105-111)
	o ISIN	12	43	A/N	Official ISIN Number	N/A	Component ISIN (Record Type-2, Position 18-29)
	o ISIN/SEDOL	19	43	A/N	Combination ISIN/ SEDOL Number Recommended for non-US domiciled securities	N/A	N/A
	- ISIN Number	12	43	A/N			
	- SEDOL Number	7	55	A/N			
	o All other types	25	43	A/N	Free form field identifying other type of asset class	N/A	N/A
8	Component Quantity	13	68	N	Number of components per creation unit	Component Share Quantity (Record Type-2, Position 38-45) <i>Legacy field is 8 byte - possible truncation</i>	Component Share Quantity (Record Type-2, Position 38-45) <i>Legacy field is 8 byte - possible truncation</i>
9	Sign Field for Component Quantity	1	81	A/N	"-" indicates negative value (short position) space = positive ** Note: a component with negative quantity (short component), can only be created/redeemed for cash.	N/A	N/A

Type 3 – Detail Component Record					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
10	New Security Indicator	1	82	A/N	N = New component in portfolio as per ETF Agent Space = not new	New Security Indicator (Record Type-2, Position 73)	New Security Indicator (Record Type-2, Position 73)
11	Cash In Lieu Indicator	1	83	A/N	Y= ETF agent provided indicator for component to be substituted for cash in a create/redeem; X= NSCC applied indicator for component to be substituted for cash in a create and redeem (per below mentioned rules) space=No substitution ----- Note: CIL is set to X if one of the following conditions is met for create / redeem eligible Portfolios: - Component is not in NSCC Security Master Database - Portfolio is a cash only portfolio	N/A	N/A
12	Component Symbol	15	84	A/N	Trading Symbol of Component	Component Symbol (Record Type-2, Position 3-17)	N/A
13	Component WI Indicator	1	99	A/N	WI indicator of Domestic Component	When Issued Indicator (Record Type-2, Position 27)	N/A
14	Component undergoing corporate action	1	100	A/N	Space = No corporate action M = Mandatory Corporate Action V = Voluntary Corporate Action	N/A	N/A
15	Component NSCC eligibility indicator	1	101	A/N	Y = NSCC eligible N = Not NSCC eligible	N/A	N/A

Type 3 – Detail Component Record					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
16	Component CNS Indicator	1	102	A/N	Y = CNS eligible N = Not CNS eligible	N/A	N/A
17	External Settlement Date	8	103	N	ETF Agent provided settlement date for non-DTC settling components	N/A	N/A
18	Component Description	60	111	A/N	Override input with description in NSCC Security Master Database, if available	N/A	Component Security Description (Record Type-2, Position 74-103)
19	Future Use	230	171				
END OF RECORD							

Type 99 – Trailer Record (new record)					Record Length =400		
	Description	Len	Start	Type	Comments	Domestic (02260193, 02290256, 02260269, 02290272)	Foreign (02120156)
1	Record Type	2	1	A/N	99 = Trailer Record - 1 per file	N/A	N/A
2	Processing Date	8	3	N	CCYMMDD	N/A	N/A
3	Primary Transmission or Supplement	1	11	A/N	P = Primary Transmission S = Supplemental Transmission	N/A	N/A
4	Record Count	13	12	N	Number of records in transmission (including trailer)	N/A	N/A
5	Future Use	376	25		Spaces	N/A	N/A
END OF RECORD							