



ETF – HISTORICAL FILE SPECIFICATION DOCUMENT

PUBLICATION DATE: 03/04/2015

Historical Portfolio MRO File Layout – AutoRoute 02262222

Type 1 - Header Record					
	Description	Length	Start	Type	Comments
1	Record Type	2	1	A/N	01 = Header Record - 1 per file
2	File Description	25	3	A/N	"HISTORICAL ETF PORTFOLIOS"
3	Member or Customer Number	8	28	N	Customer Number
4	File Identifier	8	36	A/N	Insert first 8 (starting from the right) characters of the Request ID from TBETF14_PTFLO_RQST_HIST
5	NSSC Processing Date	8	44	N	CCYYMMDD
6	NSSC Processing Time	6	52	N	HHMMSS
7	Future Use	343	58		
END OF RECORD					

Type 2 – Portfolio Header Record					
	Description	Length	Start	Type	Comments
1	Record Type	2	1	A/N	02= Record Type 2 1 per Portfolio
2	ETF Trading Cusip	9	3	A/N	S&P Assigned
3	ETF Trading ISIN	12	12	A/N	
4	NSSC Portfolio ID	9	24	A/N	NSSC assigned Portfolio ID of the basket
5	ETF Description	60	33	A/N	From Security Master if found, otherwise ETF Agent supplied description is used
6	Portfolio Trade Date	8	93	N	CCYYMMDD
7	ETF Agent	8	101	N	NSSC Member Number
8	Component Count	8	109	N	99,999,999
9	Estimated T-1 Cash Amount Per Creation Unit	14	117	N	999,999,999,999.99
10	Sign field for Estimated T-1 Cash Amount Per Creation Unit	1	131	A/N	"-" indicates negative value
11	Net Asset Value Per Creation Unit	17	132	N	999,999,999,999.99999
12	Sign field for Net Asset Value Per Creation Unit	1	149	A/N	"-" indicates negative value
13	Estimated T-1 Cash Amount Per ETF	14	150	N	999,999,999,999.99
14	Sign field for Estimated T-1 Cash Amount Per ETF	1	164	A/N	"-" indicates negative value
15	Net Asset Value Per ETF	17	165	N	999,999,999,999.99999
16	Sign field for Net Asset Value Per ETF	1	182	A/N	"-" indicates negative value
17	Total Cash Amount Per Creation Unit	14	183	N	999,999,999,999.99

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Type 2 – Portfolio Header Record (Continued)					
	Description	Length	Start	Type	Comments
18	Sign field for Total Cash Amount Per Creation Unit	1	197	A/N	"-" indicates negative value
19	Total Shares Outstanding Per ETF on T-1	12	198	N	999,999,999,999
20	Dividend Amount Per ETF on T-1	14	210	N	999,999,999,999.99
21	Sign field for Dividend Amount Per ETF on T-1	1	224	A/N	"-" indicates negative value
22	Estimated Value of cash-in-lieu Components per Creation Unit	14	225	N	999,999,999,999.99
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)
24	ETF Expense Ratio on T-1	3	240	N	Expressed in Basis Points
25	Total Asset Value of ETF Fund on T-1	17	243	N	999,999,999,999.99999
26	ETF Shares Per Create/Redeem Units	9	260	N	999,999,999 - from Security Master
27	ETF Symbol	15	269	A/N	From Security Master
28	CNS Eligibility Indicator	1	284	A/N	From Security Master
29	ETF Create Redeem Identifier	1	285	A/N	Y - Basket can be created or redeemed N - Basket cannot be created or redeemed
30	Prior Day's Portfolio being used	1	286	A/N	space - Today's portfolio being used Y - Prior day's portfolio being used
31	Custom or Standard	1	287	A/N	C = Custom - a variation of the standard portfolio S = Standard - The official portfolio for the Trading Cusip
32	Foreign or Domestic	1	288	A/N	D = Domestic F = Foreign
33	NSSC New Portfolio	1	289	A/N	Y = New portfolio space = existing portfolio
34	ETF Classification Code	6	290	A/N	
35	Future Use	105	296		
END OF RECORD					

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Type 3 – Component Detail Record					
	Description	Length	Start	Type	Comments
1	Record Type	2	1	A/N	03 = Record Type 3
2	ETF Trading Cusip	9	3	A/N	S&P Assigned
3	ETF Trading ISIN	12	12	A/N	
4	NSCC Portfolio ID	9	24	A/N	NSCC assigned Portfolio ID of the basket
5	Portfolio Trade Date	8	33	N	CCYYMMDD
6	Component ID Code	2	41	A/N	01=Cusip 02=Sedol 03=ISIN 04=ISIN/Sedol 05=Bloomberg 06 - Reuters 07 - NYSE Life 99=Other
7	Component ID	25	43	This is defined by the value in Component ID Code field	
	o Cusip Number	9	43	A/N	Identifies Domestic component
	o Sedol	7	43	A/N	Official Sedol number
	o ISIN/Sedol	19	43	Combination ISIN/ SEDOL Number Recommended for non-US domiciled securities	
	- ISIN Number	12	43	A/N	Identifies Foreign component
	- Sedol Number	7	55	A/N	Official Sedol number
	o All other types	25	43	A/N	Free form field identifying other type of asset class
8	Component Quantity	13	68	N	Number of shares of this stock per creation unit
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Type 3 – Component Detail Record (Continued)					
	Description	Length	Start	Type	Comments
9	Sign Field for Component Quantity	1	81	A/N	"-" indicates negative value (short position) ** Note: if any component is short, then it can only be created/redeemed for cash.
10	New Security Indicator	1	82	A/N	N = New component in Portfolio as per ETF Agent Space = not new
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 is met: - Component is not create / redeem eligible in SMD - Portfolio is a cash only portf.
12	Component Symbol	15	84	A/N	Trading Symbol of Component
13	Component WI Indicator	1	99		WI indicator of Domestic Component
14	Component undergoing corporate action	1	100	A/N	Space = No corporate action M = Mandatory Corporate Action V = Voluntary Corporate Action
15	Component NSCC eligibility indicator	1	101	A/N	Y = NSCC eligible N = Not NSCC eligible
16	Component CNS Indicator	1	102	A/N	Y = CNS eligible N = Not CNS eligible
17	External Settlement Date	8	103	N	Pass through from ETF Agent
18	Component Description	60	111	A/N	Override input if found in SMD
19	Holding Field for Component Use	16	171	N	0,000,000,000.000000 Display All Zeros
20	Security Issue Type	1	172	A/N	S = Stock B = Bond
21	Future Use	213	188		
END OF RECORD					

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Type 99 - Trailer Record					
	Description	Length	Start	Type	Comments
1	Record Type	2	1	A/N	99 = Trailer Record - 1 per file
2	Processing Date	8	3	N	CCYYMMDD
3	Transmission Type	1	11	A/N	H = Historical Transmission Note: This will always be set as "H"
4	Record Count	13	12	N	Number of records in transmission (including trailer)
5	Future Use	376	25	A/N	Spaces
END OF RECORD					