



<b>A#:</b>	7881
<b>Date:</b>	8/5/2014
<b>To:</b>	<b>ALL PARTICIPANTS</b>
<b>From:</b>	<b>PRODUCT MANAGEMENT</b>
<b>Attention:</b>	<b>MANAGING PARTNER/OFFICER; P&amp;S MANAGER, CASHIER; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER</b>
<b>Subject:</b>	REMINDER: EXCHANGE TRADED FUNDS REWRITE IMPLEMENTATION DEADLINE – SEPTEMBER 30, 2014

As previously announced in Important Notice A7808 dated March 25, 2014, NSCC plans to require full utilization of the enhanced Exchange Traded Funds (ETF) system on the evening of processing date **September 30, 2014**. It is important to note that ETF Agents and Authorized Participants should:

- 1) Obtain access to the DTCC Portal for ETF’s and begin using the web-based portfolio service. This will allow firms to subscribe to ETF portfolios and manage ETF Agent and AP relationships (Self-Service).
- 2) Review, test and prepare production systems for ETF file changes. NSCC has created enhanced ETF files as part of the rewrite project that was implemented in 2013. These will be available going forward. On September 30, 2014, *the following legacy input and output formats will no longer be available:*

Name	File Number
Input to NSCC	
<b>Portfolio Composition</b>	
11297	Domestic Portfolio Composition File
11299	Supplemental Domestic Portfolio Composition File
26364	Foreign Portfolio Composition File
<b>Create/Redeem</b>	
11522	Domestic Instruction Create / Redeem File

Output from NSCC	
<b>Portfolio Composition</b>	
02120156	Foreign Portfolio Composition Data File
02120512	Foreign Portfolio Composition Print Image Report
02260193	Domestic Portfolio Composition Data File
02260269	Custom Domestic Portfolio Composition Data File
02260293	Domestic Portfolio Composition Print Image Report

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02260414	Custom Domestic Portfolio Composition Print Image Report
02290255	Supplemental Custom Domestic Portfolio Composition Print Image Report
02290256	Supplemental Domestic Portfolio Composition Data File
02290272	Supplemental Custom Domestic Portfolio Composition MRO File
02290273	Supplemental Domestic Portfolio Composition Print Image Report
<b>Create/Redeem</b>	
02262292	Domestic Instruction Create / Redeem Data File

Information and Contacts	
1	<p><b><u>DTCC Portal:</u></b> Required for <i>portfolio setup</i> and <i>Agent/AP relationship changes</i></p> <ul style="list-style-type: none"> <li>• <b>Visit <a href="#">DTCC Learning</a></b> (ETF topic &gt; ETF Portfolio Service – New! &gt; The TRM System section) for detailed instructions on using the ETF Relationship Management tool. An ETF training module is available at the DTCC Learning website.</li> <li>• <b>Contact</b> a Super Access Coordinator within your firm to obtain access to the Portal. You may also contact <a href="mailto:rmsupport@dtcc.com">rmsupport@dtcc.com</a> or <a href="mailto:webimplementation@dtcc.com">webimplementation@dtcc.com</a> to request Super ACs entitlement to the Relationship Management tool.</li> </ul>
2	<p><b><u>NSCC Enhanced ETF file information:</u></b> Required for <i>understanding</i> and <i>testing enhanced files</i></p> <ul style="list-style-type: none"> <li>• <b>Visit the <a href="#">DTCC Website</a></b> (Clearing Services &gt; Equities Clearing – Trade Capture &gt; ETF &gt; NSCC file formats) for file layouts and sample reports.</li> <li>• <b>Visit the <a href="#">DTCC Learning website</a></b> (ETF Topic) for a detailed test plan and additional information. You will need a User ID and Password to access this information.</li> <li>• <b>Contact <a href="mailto:rmsupport@dtcc.com">rmsupport@dtcc.com</a> or <a href="mailto:CARTeam@dtcc.com">CARTeam@dtcc.com</a></b> to subscribe to ETF input and output and to ensure access to the Participant Services Environment.</li> <li>• <b>Contact <a href="mailto:nsccsupport@dtcc.com">nsccsupport@dtcc.com</a></b> to begin testing. File setup requests should be complete prior to testing.</li> </ul>

For questions about the ETF rewrite, please contact your Relationship Manager or the undersigned at [tgarrett@dtcc.com](mailto:tgarrett@dtcc.com).

Tim Garrett  
Product Management

## Appendix C – REFERENCE GUIDE FOR EXCHANGE TRADED FUNDS INPUT & OUTPUT as of 8/1/2014

<u>INPUT</u>	<u>Production DATATRAK</u>	<u>Test DATATRAK</u>	<u>Description</u>	<u>EFFECTIVE 9/30/14</u>
	11297	41297	Domestic Portfolio Composition File	<b>To be discontinued</b>
	11299	41299	Supplemental Domestic Portfolio Composition File	<b>To be discontinued</b>
	26364	46364	Foreign Portfolio Composition File	<b>To be discontinued</b>
	11522	41522	Domestic Instruction Create / Redeem File	<b>To be discontinued</b>
			<b><u>ETF Rewrite</u></b>	
	11301	41301	Enhanced Consolidated Portfolio Composition Data Input File	ETF Agents Only
	11300	41300	Enhanced ETF Create and Redeem Instruction Data Input File	ETF Agents Only
<u>OUTPUT</u>	<u>Production AutoRoute</u>	<u>Test AutoRoute</u>	<u>Description</u>	<u>EFFECTIVE 9/30/14</u>
	02120156	02980156	Foreign Portfolio Composition Data File	<b>To be discontinued</b>
	02120512	02980512	Foreign Portfolio Composition Print Image Report	<b>To be discontinued</b>
	02260193	02980193	Domestic Portfolio Composition Data File	<b>To be discontinued</b>
	02260293	02980293	Domestic Portfolio Composition Print Image Report	<b>To be discontinued</b>
	02260269	02980269	Custom Domestic Portfolio Composition Data File	<b>To be discontinued</b>
	02260414	02980414	Custom Domestic Portfolio Composition Print Image Report	<b>To be discontinued</b>
	02260421	02980421	End-of-Day Portfolio Composition (Receipt / Reject) Print Image Report	ETF Agents Only
	02290256	02980256	Supplemental Domestic Portfolio Composition Data File	<b>To be discontinued</b>
	02290273	02980273	Supplemental Domestic Portfolio Composition Print Image Report	<b>To be discontinued</b>
	02290272	02980272	Supplemental Custom Domestic Portfolio Composition MRO File	<b>To be discontinued</b>
	02290255	02980255	Supplemental Custom Domestic Portfolio Composition Print Image Report	<b>To be discontinued</b>
	02262292	02982292	Domestic Instruction Create / Redeem Data File	<b>To be discontinued</b>
	02260291	02980291	Enhanced Instruction Create / Redeem Instruction Print Image Report	Agents and AP's
	02120098	02980098	End-of-day Instruction Create / Redeem Reject Report	ETF Agents Only
			<b><u>ETF Rewrite</u></b>	
	02261256	02981256	Enhanced Consolidated Portfolio Composition Data File	
	02261255	02981255	Enhanced Intra-Day Consolidated Portfolio Composition Receipt / Reject Data File	ETF Agents Only
	02261955	02981955	Enhanced Intra-day Consolidated Portfolio Composition Receipt / Reject Report	ETF Agents Only
	02261254	02981254	Enhanced ETF Create and Redeem Instruction Data Output	
	02261954	02981954	Enhanced Intra-day Create Redeem Receipt / Reject Report	ETF Agents Only
			<b><u>UTC Output</u></b>	
	02081673	02981673	UTC Contract Data File	Results of C / R