



A#:	7901
P & S #	7471
Date:	9/17/2014
To:	ALL PARTICIPANTS
From:	PRODUCT MANAGEMENT
Attention:	MANAGING PARTNER/OFFICER; P&S MANAGER, CASHIER; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
Subject:	EXCHANGE TRADED FUNDS REWRITE IMPLEMENTATION DEADLINE – EXTENDED TO FRIDAY, OCTOBER 31, 2014!!

The deadline for members converting to the new ETF output is extended to **Friday, October 31, 2014** after considerable discussion with ETF agents, sponsors and data vendors. Members who have already completed their conversion from legacy Portfolio Composition File and / or ETF create / redeem output should contact rmsupport@dtcc.com immediately to begin the process of removing the transmission of legacy output based upon their ETF profile. If a Member is uncertain as to their output profile, the Relationship Management support team will assist you. Members who have not yet converted to the new ETF output should continue to complete their efforts before the deadline. Members who have failed to convert to the new output by October 31st will have their legacy output transmission discontinued. As a reminder, if ETF Agents and Authorized Participants have not done the following they should do so immediately:

- 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 initiative that was implemented in May of 2013. These will be available going forward. On October 31, ***the following legacy output files will no longer be available:***

Name	File Number
Output from NSCC	
Portfolio Composition	
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

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php

02260293	Domestic Portfolio Composition Print Image Report
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
Create/Redeem	
02262292	Domestic Instruction Create / Redeem Data File

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

For questions pertaining to the ETF rewrite, please contact your Relationship Manager, the Customer Account Relationship Team or the undersigned at hbelusa@dtcc.com. Thank you for your cooperation.

Hank Belusa
ETF Product Manager

Appendix A – REFERENCE GUIDE FOR EXCHANGE TRADED FUNDS INPUT & OUTPUT as of 9/17/2014

<u>INPUT</u>	<u>Production DATATRAK</u>	<u>Test DATATRAK</u>	<u>Description</u>	
	11297	41297	Domestic Portfolio Composition File	To be discontinued
	11299	41299	Supplemental Domestic Portfolio Composition File	To be discontinued
	26364	46364	Foreign Portfolio Composition File	To be discontinued
	11522	41522	Domestic Instruction Create / Redeem File	To be discontinued
			<u>ETF Rewrite</u>	
	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 10/31/14</u>
	02120156	02980156	Foreign Portfolio Composition Data File	Will be discontinued
	02120512	02980512	Foreign Portfolio Composition Print Image Report	Will be discontinued
	02260193	02980193	Domestic Portfolio Composition Data File	Will be discontinued
	02260293	02980293	Domestic Portfolio Composition Print Image Report	Will be discontinued
	02260269	02980269	Custom Domestic Portfolio Composition Data File	Will be discontinued
	02260414	02980414	Custom Domestic Portfolio Composition Print Image Report	Will be discontinued
	02260421	02980421	End-of-Day Portfolio Composition (Receipt / Reject) Print Image Report	ETF Agents Only
	02290256	02980256	Supplemental Domestic Portfolio Composition Data File	Will be discontinued
	02290273	02980273	Supplemental Domestic Portfolio Composition Print Image Report	Will be discontinued
	02290272	02980272	Supplemental Custom Domestic Portfolio Composition MRO File	Will be discontinued
	02290255	02980255	Supplemental Custom Domestic Portfolio Composition Print Image Report	Will be discontinued
	02262292	02982292	Domestic Instruction Create / Redeem Data File	Will be discontinued
	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
			<u>ETF Rewrite</u>	
	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
			<u>UTC Output</u>	
	02081673	02981673	UTC Contract Data File	Results of C / R