

EXCHANGE TRADED FUNDS (ETF)

**RECORD LAYOUT: ENHANCED ETF CREATE AND REDEEM INSTRUCTION INPUT MRO: DATATRAK
PRODUCTION 11300/PSE 41300**

JULY 16, 2019



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Title: Record Layout: Enhanced ETF Create and Redeem Instruction Input MRO: DATATRAK Production 11300/PSE 41300

Record Layout: Enhanced ETF Create and Redeem Instruction Input MRO File: DATATRAK Production 11300/PSE 41300

The following sections provide information about the record layout.

Type 1–File Header Record

The following table show the type 1–File Header record details for DATATRAK Production 11300/PSE 41300.

DATATRAK Production 11300/PSE 41300					
Type 1–File Header Record					
Record length=300					
Required for all instructions.					
Seq	Description	Length	Start	Type	Comments
1	Record Type	2	1	A/N	01 = Header Record One per file.
2	File Description	25	3	A/N	'Create/Redeem Instruct'
3	ETF Agent	8	28	N	NSCC Member Number
4	File Identifier	8	36	A/N	Input File Number
5	Processing Date	8	44	N	CCYYMMDD (Will always be current date and match CDTS header)
6	Processing Time	6	52	N	HHMMSS
7	Future Use	242	59	A/N	
END OF RECORD					

Type 2–Instruction Record

The following table show the type 2–instruction record details for DATATRAK Production 11300/PSE 41300.

Note

The Shortened Settlement Code changes are implemented concurrently with the industry conversion to T+2. For more information about the Shortened Settlement Code changes, see [Important](#).

DATATRAK Production 11300/PSE 41300 Type 2–Instruction Record Record length=300 Required for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	02 = Record Type 2 One per instruction.	Required
2	Transaction ID	12	3	N	ETF agent assigned transaction ID. One per instruction. The same transaction ID should be used for each record of an instruction.	Required
3	NSCC Portfolio ID	9	15	A/N	NSCC assigned Portfolio ID of the basket.	Required
4	Trade Date	8	24	N	CCYYMMDD – (Trade Date or As/Of Date)	Required
5	ETF Agent	8	32	N	NSCC assigned clearing number of the agent.	Required
6	Contra Clearing Firm	8	40	N	NSCC assigned clearing number of the broker dealer.	Required
7	Executing Broker ID	8	48	A/N	Executing Broker ID provided by the ETF agent.	Optional
8	Create Redeem Code	1	56	A/N	<ul style="list-style-type: none"> • C = Create • R = Redeem 	Required
9	SI Only Indicator	1	57	A/N	<ul style="list-style-type: none"> • Y = No Create/Redeem. SI only • space = Create / Redeem SI Instructions Optional 	Optional
10	Shortened Settlement Code	1	58	A/N	<ul style="list-style-type: none"> • 1 = Next Day Settlement • Space = Regular Way 	Required

DATATRAK Production 11300/PSE 41300 Type 2–Instruction Record Record length=300 Required for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
11	Cash Only Indicator	1	59	A/N	<ul style="list-style-type: none"> • Y = Cash only (no components settled) • space = not cash only 	Required
12	Currency Code	3	60	A/N	USD	Required
13	Unit Quantity	9	63	N	999,999,999	Required
14	Transaction Fee	11	72	N	999,999,999.99 Transaction Fee is always a credit to the ETF Agent and a debit to the AP	Required
15	Cash Amount	16	83	N	99,999,999,999,999.99	Required
16	Cash Amount Sign Indicator	1	99	A/N	<ul style="list-style-type: none"> • + = Positive • - = Negative (Cash amount must be positive for a Cash-Only Portfolio. Positive cash amount is a credit to the ETF Agent and a debit to the AP; Negative cash amount is a debit to the ETF Agent and a credit to the AP).	Required
17	Transaction Timestamp	9	100	N	Transaction Timestamp (Optional) Format: HHMMSSMSS (Eastern Time)	Optional
18	Reversal Indicator	1	109	A/N	<ul style="list-style-type: none"> • 0–NEW C/R INSTRUCTION (default) • 2–CORRECTS A PRIOR TRANSACTION • 4–REVERSES A PRIOR TRANSACTION Note: Supplying a value other than 0, 2, or 4, including spaces, in this field generates a warning (WRN) notification for both the AutoRoute 02120098 and AutoRoute 02261954 and results in an automatic recoding of 0-New Trade.	Required
19	Future use	191	110			
END OF RECORD						

Type 3–Custom Removed Components Record

The following table show the type 3–Custom Removed Components Record for DATATRAK Production 11300/PSE 41300.

DATATRAK Production 11300/PSE 41300						
Type 3–Custom Removed Components Record						
Record length=300						
Note: Required only if the portfolio is customized on the create and redeem instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	03 = Record Type 3 One for each component removed from the instruction.	Required
2	Transaction ID	12	3	N	Identifies the Create/Redeem instruction being modified by this custom removal (should equal Transaction ID in Record Type 3).	Required
3	Component ID Code	2	15	A/N	<ul style="list-style-type: none"> • 01=CUSIP • 03=ISIN • 04=ISIN/SEDOL 	Required
4	Component ID	25	17	A/N	Defined by the Component ID Code .	Required
5	Cash in Lieu indicator	1	42	A/N	<ul style="list-style-type: none"> • Y = Cash in Lieu • space = Not cash in lieu 	Optional
6	Dollar value of cash-in-lieu component	16	43	N	99,999,999,999,999.99 (Informational only).	Optional
7	Future Use	242	59			
END OF RECORD						

Type 5–Custom Added Components Record

The following table show the Type 5–Custom Added Components record for DATATRAK Production 11300/PSE 41300.

Note

A required field within an optional record type needs to be populated only if that record type is submitted.

DATATRAK Production 11300/PSE 41300 Type 5–Custom Added Components Record Record length=300 Note: Optional for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	05 = Record Type 5 One for each component added to the instruction.	Required
2	Transaction ID	12	3	N	Identifies the Create/Redeem instruction being modified by this custom addition (should equal Transaction ID in Record Type 2).	Required
3	Component Code	2	15	A/N	<ul style="list-style-type: none"> • 01=CUSIP • 03=ISIN • 04=ISIN/SEDOL 	Required
4	Component ID	25	17	A/N	Defined by the Component Code .	Required
5	Component Quantity	13	42	N	Weighted share of this component in the portfolio	Required
6	Future Use	246	55			
END OF RECORD						

Type 90–SI Instructions

The following table show the Type 90–SI instructions for DATATRAK Production 11300/PSE 41300.

Note

A required field within an optional record type needs to be populated only if that record type is submitted.

DATATRAK Production 11300/PSE 41300						
Type 90–SI Instructions						
Record length = 300						
Note: Optional for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	90 = Record Type 90 Optionally, one per component.	Required
2	Transaction ID	12	3	N	ID of Instruction (should equal the Transaction ID in Record Type 2)	Required
3	Trade Date	8	15	N	CCYYMMDD	Optional
4	Settlement Date	8	23	N	CCYYMMDD	Optional
5	Settlement Instruction Type	1	31	A/N	<ul style="list-style-type: none"> E = ETF Share C = Underlying Component 	Optional
6	Component ID Code	2	32	A/N	<ul style="list-style-type: none"> 01=CUSIP 02=SEDOL 03=ISIN 04=ISIN/SEDOL 05=Bloomberg 06=Reuters 07=NYSE Life 99=Other 	Optional
7	Component ID	25	34	A/N	Defined by the Component ID Code .	Optional
8	Component Name	60	59	A/N		Optional
9	Component Symbol	15	119	A/N		Optional
10	Component Quantity	13	134	N	9,999,999,999,999	Optional

DATATRAK Production 11300/PSE 41300

Type 90–SI Instructions

Record length = 300

Note: Optional for all instructions.

Seq	Description	Length	Start	Type	Comments	Required or Optional Field
11	Settlement Code	1	147	N	<ul style="list-style-type: none"> • 1=Receive Free • 2=Receive against Payment • 3=Deliver Free • 4=Deliver against Payment 	Optional
12	Place of Settlement ID Type	1	148	A/N	This identifies the type of settlement ID. <ul style="list-style-type: none"> • 1 = BIC • 2 = Country 	Optional
13	Place of Settlement ID	35	149	A/N	BIC or ISO country code	Optional
14	Component Price Qualifier	4	184	A/N	Qualifier values are: <ul style="list-style-type: none"> • INDC • MRKT • EXER For more information, see the ISO documentation.	Optional
15	Component Price Amount Type Code	4	188	A/N	Price Per Unit Amount Codes are: <ul style="list-style-type: none"> • ACTU • DISC • PREM 	Optional
16	Component Price Currency Code	3	192	A/N	ISO currency code	Optional
17	Component Price Per Unit	16	195	N	9,999,999,999.999999	Optional
18	Future Use	90	211			
END OF RECORD						

Type 91–SI Party Instructions

The following table show the Type 91–SI Party instructions for DATATRAK Production 11300/PSE 41300.

DATATRAK Production 11300/PSE 41300						
Type 91–SI Party Instructions						
Record length = 300						
Note: Optional for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	91 = Record Type 91 Optionally, one or more per component.	Required
2	Transaction ID	12	3	N	ID of instruction.	Required
3	Settlement Date	8	15	N	CCYYMMDD	Optional
4	Component ID Code	2	23	A/N	<ul style="list-style-type: none"> • 01=CUSIP • 02=SEDOL • 03=ISIN • 04=ISIN/SEDOL • 05=Bloomberg • 06=Reuters • 07=NYSE Life • 99=Other 	Optional
5	Component ID	25	25	A/N	Defined by the Component ID Code .	Optional
6	Settlement Party Qualifier	4	50	A/N	Qualifier values are: <ul style="list-style-type: none"> • BUYR • SELL • DECU • RECU • DEAG • REAG • DEI1 • REI1 • DE2 • REI2 	Optional
7	Settlement Party ID Code	1	54	A/N	This identifies the type of Settlement Party ID. <ul style="list-style-type: none"> • 1= BIC • 2= Fed Code • 3= Other 	Optional
8	Settlement Party ID	34	55	A/N		Optional

DATATRAK Production 11300/PSE 41300 Type 91-SI Party Instructions Record length = 300 Note: Optional for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
9	Account Number	35	89	A/N		Optional
10	Future Use	177	124			
END OF RECORD						

Type 92–SI Amount

The following table show the Type 92–SI Amount for DATATRAK Production 11300/PSE 41300.

DATATRAK Production 11300/PSE 41300						
Type 92–SI Amount						
Record Length = 300						
Note: Optional for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	92 = Record Type 92 Optionally, one or more per component.	Required
2	Transaction ID	12	3	N	ID of Instruction.	Required
3	Settlement Date	8	15	N	CCYYMMDD	Optional
4	Component ID Code	2	23	A/N	<ul style="list-style-type: none"> • 01=CUSIP • 02=SEDOL • 03=ISIN • 04=ISIN/SEDOL • 05=Bloomberg • 06=Reuters • 07=NYSE Life • 99=Other 	Optional
5	Component ID	25	25	A/N	Defined by the Component ID Code .	Optional
6	Amount Qualifier	4	50	A/N	Identifier for the Cash Amount; For example: SETT, ACRU, STAM For a full list of qualifiers, see the ISO documentation.	Optional
7	Sign for Cash Amount	1	54	A/N	+ or -	Optional
8	Currency	3	55	A/N	Currency of this amount.	Optional
9	Cash Amount	14	58	N	999,999,999,999.99	Optional
10	Exchange Rate From Currency Code	3	72	A/N	ISO currency code	Optional
11	Exchange Rate to Currency Code	3	75	A/N	ISO currency code	Optional
12	Exchange Rate	15	78	N	Conversion rate	Optional
13	Par Value Adjustment Factor	14	93	N	99,999,999.999999	Optional
14	Future Use	194	107			
END OF RECORD						

Type 99–File Trailer Record

The following table show the Type 99–File Trailer record for DATATRAK Production 11300/PSE 41300.

DATATRAK Production 11300/PSE 41300						
Type 99–File Trailer Record						
Record length = 300						
Note: Required for all instructions.						
Seq	Description	Length	Start	Type	Comments	Required or Optional Field
1	Record Type	2	1	A/N	99 = Trailer record One per file.	Optional
2	Record Count	13	3	N	Number of records in the transmission, including the trailer.	Optional
3	Future Use	285	16	A/N	Spaces	
END OF RECORD						

FOR MORE INFORMATION

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