

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: ALTERNATIVE INVESTMENT POSITIONS

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 750 characters
 Form Name: ALTI

DESCRIPTION

The Alternative Investment Positions (ALTI) Standard File contains investment positions other than traditional investments in shares, cash, and bonds. Investments that may be considered as alternative include hedge funds, exchange funds, private equity, real estate, collateralized debt obligations and other subscription products. The ALTI file is a daily batch file and is created from information sent to Pershing by alternative investment administrators.

The file contains clients' Market Value data for Capital Balance (non-unitized) alternative investment funds held at investment amount. In addition, other fund-related data, when supplied by the Fund Administrator, such as Commitment, Contribution and Distribution amounts, are displayed on the file in the Aggregate ("A") or Individual tax lot ("T") level.

Note that there can be more than one "T" record per "A" record.

The symbol "B" is used on our standard files to represent spaces.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOFBBBBB PERSHING B" (beginning of Pershing file)
019-036	X(18)	AN	Literally "ALTERNATE B INVEST BB"
037-046	X(10)	AN	Literally "B DATA B OF BB"
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally "B TO B REMOTE B"
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-085	X(14)	AN	Literally "B BEGINS B HERE BB"
086-095	X(10)	AN	RUN DATE = "MM/DD/CCYY"
096-096	X(01)	AN	Not Used
097-104	X(08)	AN	RUN TIME = "HH:MM:SS"
105-749	X(645)	AN	Not Used
750-750	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORDS A AND T

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "AL"
003-003	X(01)	AN	RECORD IDENTIFIERS; values include: "A" = Aggregate "T" = Tax Lot
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-012	X(01)	AN	Not Used
013-021	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
022-022	X(01)	AN	Not Used
023-034	X(12)	AN	CUSIP NUMBER
035-035	X(01)	AN	Not Used
036-038	X(03)	AN	MINOR PRODUCT CODE; see Appendix B for values
039-039	X(01)	AN	Not Used
040-048	9(09)	AN	SOCIAL SECURITY / TIN NUMBER
049-049	X(01)	AN	Not Used
050-081	X(32)	AN	ACCOUNT REGISTRATION LINE ONE
082-082	X(01)	AN	Not Used
083-114	X(32)	AN	ACCOUNT REGISTRATION LINE TWO
115-115	X(01)	AN	Not Used
116-147	X(32)	AN	SECURITY DESCRIPTION LINE ONE
148-148	X(01)	AN	Not Used
149-180	X(32)	AN	SECURITY DESCRIPTION LINE TWO
181-181	X(01)	AN	Not Used
182-213	X(32)	AN	SECURITY DESCRIPTION LINE THREE
214-214	X(01)	AN	Not Used
215-246	X(32)	AN	SECURITY DESCRIPTION LINE FOUR
247-247	X(01)	AN	Not Used
248-279	X(32)	AN	SECURITY DESCRIPTION LINE FIVE
280-280	X(01)	AN	Not Used
281-312	X(32)	AN	SECURITY DESCRIPTION LINE SIX
313-313	X(01)	AN	Not Used
314-314	X(01)	AN	ESTIMATED VALUE SIGN; values include: "+" = Positive "-." = Negative
315-332	9(16)v9(02)	N	ESTIMATED VALUE
333-333	X(01)	AN	Not Used
334-336	X(03)	AN	ESTIMATED VALUE CURRENCY; see Appendix N, "Currency Codes"
337-337	X(01)	AN	Not Used
338-345	9(08)	N	VALUATION DATE, in CCYYMMDD format
346-346	X(01)	AN	Not Used

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POSITION	PICTURE	TYPE	DESCRIPTION
347-347	X(01)	AN	TOTAL COMMITMENT SIGN; values include: “+” = Positive “-” = Negative
348-365	9(16)v9(02)	N	TOTAL COMMITMENT AMOUNT
366-366	X(01)	AN	Not Used
367-369	X(03)	AN	TOTAL COMMITMENT CURRENCY; see Appendix N, “Currency Codes”
370-370	X(01)	AN	Not Used
371-371	X(01)	AN	CONTRIBUTION AMOUNT SIGN; values include: “+” = Positive “-” = Negative
372-389	9(16)v9(02)	N	CONTRIBUTION AMOUNT
390-390	X(01)	AN	Not Used
391-393	X(03)	AN	CONTRIBUTION CURRENCY; see Appendix N, “Currency Codes”
394-394	X(01)	AN	Not Used
395-402	9(08)	N	INVESTMENT DATE, in CCYYMMDD format
403-403	X(01)	AN	Not Used
404-404	X(01)	AN	DISTRIBUTION AMOUNT SIGN; values include: “+” = Positive “-” = Negative
405-422	9(16)v9(02)	N	DISTRIBUTION AMOUNT
423-423	X(01)	AN	Not Used
424-426	X(03)	AN	DISTRIBUTION CURRENCY; see Appx. N, “Currency Codes”
427-427	X(01)	AN	Not Used
428-428	X(01)	AN	PRICE SIGN; values include: “+” = Positive “-” = Negative
429-446	9(09)v9(09)	N	PRICE
447-447	X(01)	AN	Not Used
448-450	X(03)	AN	PRICE CURRENCY; see Appendix N, “Currency Codes”
451-451	X(01)	AN	Not Used
452-452	X(01)	AN	QUANTITY SIGN; values include: “+” = Positive “-” = Negative
453-470	9(13)v9(05)	N	QUANTITY
471-471	X(01)	AN	Not Used
472-501	X(30)	AN	ADMINISTRATOR NAME
502-502	X(01)	AN	Not Used
503-511	X(09)	AN	ADMINISTRATOR ID
512-512	X(01)	AN	Not Used
513-520	9(08)	N	ALTERNATIVE INVESTMENT LAST UPDATED DATE, in CCYYMMDD format

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POSITION	PICTURE	TYPE	DESCRIPTION
521-521	X(01)	AN	Not Used
522-524	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
525-525	X(01)	AN	Not Used
526-526	X(01)	AN	PREVIOUS PRICE SIGN; values include: “+” = Positive “-” = Negative
527-544	9(09)v9(09)	N	PREVIOUS PRICE
545-545	X(01)	AN	Not Used
546-553	9(08)	N	PREVIOUS PRICE DATE, in CCYYMMDD format
554-554	X(01)	AN	Not Used
555-556	X(02)	AN	CAPITAL CALL INDICATOR; values include: “Y” = Capital call indicated for this position “N” = No capital call for this position
557-557	X(01)	AN	Not Used
558-565	9(08)	N	CAPITAL CALL DATE, in CCYYMMDD format
566-567	X(02)	AN	Not Used
568-568	X(01)	AN	PLACEMENT FEE SIGN; values include: “+” = Positive “-” = Negative
569-586	9(16)v9(02)	N	PLACEMENT FEE
587-588	X(02)	AN	Not Used
589-591	X(03)	AN	PLACEMENT FEE CURRENCY; see Appendix N, “Currency Codes”
592-749	X(158)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of detail records A and T

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally “EOF B B B B B B PERSHING B ” (end of Pershing file)
019-036	X(18)	AN	Literally “ALTERNATE B INVEST B B ”
037-046	X(10)	AN	Literally “ B DATA B OF B B ”
047-056	X(10)	AN	DATE OF DATA = “MM/DD/CCYY”
057-067	X(11)	AN	Literally “ B TO B REMOTE B ”
068-071	X(04)	AN	REMOTE ID = “XXXX”
072-105	X(34)	AN	Literally “ B ENDS B HERE. B TOTAL B DETAIL B RECORDS: B ”
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-749	X(634)	AN	Not Used
750-750	X(01)	AN	Literally “Z”; indicates the end of the trailer record