

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: ADVISORY MANAGERS, STYLES and PROGRAMS

GENERAL INFORMATION

File Frequency: Daily
Record Size: 2000 characters
Form Name: AMSP

DESCRIPTION

The Advisory Managers, Styles and Programs file (AMSP) is created after the close of business each day.

The AMSP file is created from the Manager Systems database at Pershing which is updated when a new manager, style or program is set up on the Pershing Managed Investments platform.

AMSP includes all managers (both SMA and non-SMA) with whom you have a valid contract.

This file contains three record types:

Record A provides the basic Advisory Manager information, such as contact and proxy information.

Record B provides information about the styles associated to a manager. There can be one or several B records per A record. Record B contains a secondary sequence number to account for the multiple B records (meaning multiple Manager Styles) for each A record.

Record C provides information about the Programs associated with a Style within a given Manager, and there can be one or more C records per B record. Record C contains the same secondary as well as a tertiary sequence number. The Secondary number relates to the Style in the B record it is associated to, and the iterations of the C records relate to the Programs under that given Style.

So, for any Manager there can be multiple Styles and for each Manager/Style combination, there can be associated Programs.

A full file is sent nightly.

The AMSP file can be configured only on the IBD level.

The symbol “**B**” is used on our standard files to represent spaces.

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOF B B B B B B B B PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "ADV B MGRS B STYL B PRG"
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"
072-085	X(14)	AN	Literally " B BEGINS B HERE B B "
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"
105-1999	X(1895)	AN	Not Used
2000-2000	X(01)	AN	Literally "A"; indicates the end of the header record

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD A - GENERAL ADVISORY MANAGER INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "A1"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "A"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-014	X(03)	AN	ADVISORY MANAGER CODE
015-021	X(07)	AN	Not Used
022-024	X(03)	AN	PERSHING INTRODUCING BROKER DEALER (IBD) NUMBER
025-031	X(07)	AN	Not Used
032-106	X(75)	AN	ADVISORY MANAGER NAME
107-181	X(75)	AN	INSTITUTION NAME TO WHICH ADVISORY MANAGER IS CONTRACTED
182-182	X(01)	AN	LOCKWOOD AFFILIATE INDICATOR; values include: "Y" = Advisory Manager is a Lockwood Affiliate "N" = Advisory Manager is not a Lockwood Affiliate
183-183	X(01)	AN	SMA ADVISORY MANAGER; values include: "Y" = SMA Advisory Manager "N" = Non-SMA Advisory Manager
184-233	X(50)	AN	ADVISORY MANAGER WEBSITE
234-283	X(50)	AN	ADVISORY MANAGER E-MAIL ADDRESS
284-333	X(50)	AN	ADVISORY MANAGER TELEPHONE NUMBER
334-383	X(50)	AN	ADVISORY MANAGER FAX NUMBER
384-433	X(50)	AN	ADVISORY MANAGER ADDRESS LINE 1
434-483	X(50)	AN	ADVISORY MANAGER ADDRESS LINE 2
484-515	X(32)	AN	ADVISORY MANAGER ADDRESS LINE 3
516-545	X(30)	AN	ADVISORY MANAGER CITY
546-547	X(02)	AN	ADVISORY MANAGER STATE; see Appendix Q for values
548-562	X(15)	AN	ADVISORY MANAGER ZIP CODE
563-612	X(50)	AN	ADVISORY MANAGER'S LARGE TRADER ID
613-622	X(10)	AN	ADVISORY MANAGER'S DTC NUMBER
PROXY INSTITUTION INFORMATION			
623-672	X(50)	AN	PROXY INSTITUTION NAME
673-722	X(50)	AN	PROXY INSTITUTION ADDRESS 1
723-772	X(50)	AN	PROXY INSTITUTION ADDRESS 2
773-804	X(32)	AN	PROXY INSTITUTION ADDRESS 3
805-834	X(30)	AN	PROXY INSTITUTION CITY
835-836	X(02)	AN	PROXY INSTITUTION STATE CODE; see Appendix Q for values
837-851	X(15)	AN	PROXY INSTITUTION ZIP CODE
852-853	X(02)	AN	PROXY INSTITUTION COUNTRY CODE; see Appendix Q for values

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
ADVISORY MANAGER CUSTOM FIELDS			
854-885	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 1
886-917	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 1
918-949	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 2
950-981	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 2
982-1013	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 3
1014-1045	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 3
1046-1077	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 4
1078-1109	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 4
1110-1141	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 5
1142-1173	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 5
1173-1205	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD LABEL 6
1206-1237	X(32)	AN	ADVISORY MANAGER CUSTOM FIELD 6
1238-1999	X(762)	AN	Not Used
2000-2000	X(01)	AN	Literally "X"; indicates the end of the detail record A

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD B - ADVISORY MANAGER STYLES (MULTIPLE ITERATIONS)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "A1"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "B"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-014	X(03)	AN	ADVISORY MANAGER CODE
015-021	X(07)	AN	Not Used
022-024	X(03)	AN	PERSHING INTRODUCING BROKER DEALER (IBD) NUMBER
025-025	X(01)	AN	Not Used
<i>The following field will increment as necessary for the various Manager Styles associated with the Advisory Manager in the A Record. Each Manager Style will have its own B Record</i>			
026-028	9(03)	N	ADVISORY MANAGER STYLE SECONDARY SEQUENCE NUMBER; begins with 001
029-031	X(03)	AN	Not Used
032-037	X(06)	AN	STYLE CODE
038-287	X(250)	AN	MANAGER STYLE NAME, as listed on contract
288-537	X(250)	AN	MANAGER STYLE DISPLAY NAME, to be displayed on Front End Screens
538-662	X(125)	AN	BENCHMARK ASSOCIATED WITH MODEL; in the event of blended benchmarks, the benchmark is based on percentage of allocation and is tied to the Style Code
663-687	X(25)	AN	MORNINGSTAR ID; uniquely generated by Morningstar
688-937	X(250)	AN	MORNINGSTAR DISPLAY NAME; the name the Advisory Manager enters on the Morningstar system
MANAGER STYLE CUSTOM FIELDS			
938-969	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 1
970-1001	X(32)	AN	MANAGER STYLE CUSTOM FIELD 1
1002-1033	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 2
1034-1065	X(32)	AN	MANAGER STYLE CUSTOM FIELD 2
1066-1097	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 3
1098-1129	X(32)	AN	MANAGER STYLE CUSTOM FIELD 3
1130-1161	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 4
1162-1193	X(32)	AN	MANAGER STYLE CUSTOM FIELD 4
1194-1225	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 5
1226-1257	X(32)	AN	MANAGER STYLE CUSTOM FIELD 5
1258-1289	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 6
1290-1321	X(32)	AN	MANAGER STYLE CUSTOM FIELD 6
1322-1353	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 7
1354-1385	X(32)	AN	MANAGER STYLE CUSTOM FIELD 7
1386-1417	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 8
1418-1449	X(32)	AN	MANAGER STYLE CUSTOM FIELD 8

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
1450-1481	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 9
1482-1513	X(32)	AN	MANAGER STYLE CUSTOM FIELD 9
1514-1545	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 10
1546-1577	X(32)	AN	MANAGER STYLE CUSTOM FIELD 10
1578-1609	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 11
1610-1641	X(32)	AN	MANAGER STYLE CUSTOM FIELD 11
1642-1673	X(32)	AN	MANAGER STYLE CUSTOM FIELD LABEL 12
1674-1705	X(32)	AN	MANAGER STYLE CUSTOM FIELD 12
1706-1999	X(294)	AN	Not Used
2000-2000	X(01)	AN	Literally "X"; indicates the end of the detail record B

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD C - ADVISORY MANAGER STYLE PROGRAMS (MULTIPLE ITERATIONS)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "A1"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "C"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-014	X(03)	AN	ADVISORY MANAGER CODE
015-021	X(07)	AN	Not Used
022-024	X(03)	AN	PERSHING INTRODUCING BROKER DEALER (IBD) NUMBER
025-025	X(01)	AN	Not Used
<i>This field repeats what is in Record B-and will be incremented as additional B records as necessary for the various Manager styles associated with the Advisory Manager in the A Record</i>			
026-028	9(03)	N	ADVISORY MANAGER STYLE SECONDARY SEQUENCE NUMBER; begins with 001
<i>This field will increment as necessary for the various Style Programs associated with the Manager Style referenced in the B Record.</i>			
029-031	9(03)	N	STYLE PROGRAM TERTIARY SEQUENCE NUMBER; begins with 001
032-056	X(25)	AN	PROGRAM CODE
057-106	X(50)	AN	PROGRAM NAME LINKED TO MANAGER OR STYLE
107-114	X(08)	AN	PRODUCT CODE
115-164	X(50)	AN	PRODUCT DESCRIPTION
165-174	X(10)	AN	STATUS OF MANAGER/STYLE; values include: "ACTIVE" "CLOSING" "INACTIVE" "SETUP" "SUSPENDED"
175-182	9(08)	N	DATE THAT MANAGER AND STYLE WERE FIRST LINKED TO PROGRAM, in CCYYMMDD format
183-207	X(25)	AN	RISK LEVEL; free-form text
208-208	X(01)	AN	UNIFIED MANAGED ACCOUNT (UMA) ELIGIBILITY; values include: "Y" = Style is UMA eligible "N" = Style is not UMA eligible
209-218	9(10)	N	MINIMUM INVESTMENT AMOUNT IN THE MODEL
219-228	9(10)	N	MAXIMUM INVESTMENT AMOUNT IN THE MODEL
229-229	X(01)	AN	HARD OR SOFT STOP INDICATOR; values include: "H" = Hard stop; no variance is acceptable within model allocation "S" = Soft stop; permissible variance is defined by the threshold percentage
230-234	9(05)	N	THRESHOLD PERCENTAGE; for acceptable variance within a model allocation

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
235-284	X(50)	AN	MINIMUM SUITABILITY SCORE SET FOR THE STYLE, based on questionnaire design
285-334	X(50)	AN	MAXIMUM SUITABILITY SCORE SET FOR THE STYLE, based on questionnaire design
335-584	X(250)	AN	NAME TO BE USED WHEN OVERRIDING STYLE NAME FOR DISPLAY PURPOSES
MANAGER TRADING SYSTEMS			
585-588	X(04)	AN	MANAGER TRADING SYSTEM; below are the applicable Manager Trading Systems for this Style Program; values include: “360” = Net X360 “ADVM” = Advent/MOXY “APL” = APL “CHRV” = Charles River “DFIX” = Direct Fix “FOLI” = Folio “GAPL” = Galaxy APL “GEOT” = GEO Trader “INST” = Instinet “PORT” = Portia “PROP” = Proprietary to manager “SUNG” = SunGard “VMRK” = Vestmark “OTHR” = Other
589-592	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
593-596	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
597-600	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
601-604	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
605-608	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
609-612	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
613-616	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
617-620	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
621-624	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
625-628	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
629-632	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
633-636	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
637-640	X(04)	AN	MANAGER TRADING SYSTEM; see 833-846 for values
641-680	X(40)	AN	<i>Reserved for future systems</i>
STYLE PROGRAM CUSTOM FIELDS			
681-712	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 1
713-744	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 1
745-776	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 2
777-808	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 2

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
809-840	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 3
841-872	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 3
873-904	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 4
905-936	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 4
937-1068	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 5
1069-1100	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 5
1001-1032	X(32)	AN	STYLE PROGRAM CUSTOM FIELD LABEL 6
1033-1064	X(32)	AN	STYLE PROGRAM CUSTOM FIELD 6
1065-1999	X(935)	AN	Not Used
2000-2000	X(01)	AN	Literally "X"; indicates the end of the detail record C

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(01)	AN	Literally "EOF BBBBBB PERSHING B " (end of Pershing file)
019-036	X(18)	AN	Literally "ADVS B MGRS B STYL B PRG"
037-046	X(10)	AN	Literally " B DATA B OF 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
116-1999	X(1884)	AN	Not Used
2000-2000	X(01)	AN	Literally "Z"; indicates the end of the trailer record