

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: DAILY CAPS

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 133 Characters
 Process Name: Daily CAPS is a settlement date (CAPS) file or a trade date file (CAPT).
 Form Name: CAPS/CAPT

DESCRIPTION

The Daily CAPS file (CAPS/CAPT) is produced on a trade and settlement date basis for firms that use the Commission and Payout System (CAPS) and is only available at the IBD level. The trade date files represent all trades and trade adjustments for a particular trade date, and produce three, four, or five record types for each trade, as noted in the file layouts below. The settlement date file represents only settled trades or trade adjustments that have settled on a given day. The fourth record is optional. It is sent only on request and relates to multi-currency records.

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 “BOF B B B B B B PERSHING B ” (beginning of Pershing file)
019-036	X(18)	AN	Literally “COMMISSION B SD B B B B B B ” or “COMMISSION B TD B B B B 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”
072-085	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”
105-132	X(28)	AN	Not Used
133-133	X(01)	AN	Literally “A”; indicates the end of the header record

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD ONE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
004-004	X(01)	AN	RECORD ID = "1"
005-012	X(08)	AN	TRADE DATE, in CCYYMMDD format
013-018	X(06)	AN	TRADE REFERENCE NUMBER
019-021	X(03)	AN	PERSHING OFFICE NUMBER
022-031	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (6), and Type (1); values for Type include: "0" = Cash on Delivery "1" = Cash "2" = Margin "3" = Short "8" = Precious Metals "9" = Interest Adjustments
032-063	X(32)	AN	ACCOUNT NAME; first registration line
064-064	X(01)	AN	BUY/SELL INDICATOR; values include: "B" = Buy "S" = Sell "F" = Fee
065-065	X(01)	AN	CANCEL INDICATOR; values include: "X" = Cancel "B" = Not Cancelled
066-068	X(03)	AN	CAPS SOURCE; values include: "PAR" = Trades "XFE" = Fees "XPS" = Trade Adjustments "XPT" = Pseudo Traded "TPS" = Multi-Currency
069-081	s9(09)v9(04)	N	TRADE QUANTITY
082-094	s9(06)v9(07)	N	PRICE
095-098	X(04)	AN	PRODUCT CODE; see AppendixH, "CAPS Product Codes"
099-107	X(09)	AN	CUSIP NUMBER OF SECURITY TRADED
108-117	X(10)	AN	ACCOUNT SHORT NAME
118-118	X(01)	AN	ORDER TYPE; values include: "M" = Market "L" = Limit "D" = DOT (via the computer system of the NYSE) "P" = PER (via the computer system of the NYSE-ALT) "Z" = Derived (Omnibus account, Market, Product)
119-131	s9(11)v99	N	MISCELLANEOUS FEE
132-133	X(02)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD TWO

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
004-004	X(01)	AN	RECORD ID = "2"
005-005	X(01)	AN	MARKET CODE; values include: "1" = New York Stock Exchange (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHLX) "4" = Over The Counter (OTC) "5" = Boston/Other (BSE) "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/NSCC, NASDAQ (OTC/NSCC, OTC/NASDAQ) "9" = Pacific Securities Exchange (PSE) "7" + BLOT "1" = Exercised and Assigned Equity Options
006-006	X(01)	AN	BLOTTER CODE; values include "0" = Average Price, Allocated, Block, or Agent Cross Trade "1" = Agency, Customer vs. the Street "2" = Option "3" = Agency, but used for Cash, Special Settlement, Next Day Trades "5" = Principal Cross Trade "6" = Syndicate Cross Trade "8" = Principal Cross Trade/Over the Counter (PCT/OTC) "9" = Agency Cross Trade "8" MKT + BLOT "8" = Principal Cross Trade (PCT)
007-007	X(01)	AN	SECURITY TYPE; see Appendix B, Security Code Matrix
008-016	X(09)	AN	STOCK SYMBOL
017-056	X(40)	AN	SECURITY DESCRIPTION
057-065	9(05)v9(04)	N	CENTS PER SHARE; quantity divided by revenue
066-072	9(05)v99	N	DISCOUNT PERCENT; percent commission was discounted
073-074	X(02)	AN	PAYCODE; values include: "00" = Acceptable Trade "87" = Under the Minimum Payout "88" = Not Registered in the State
075-083	X(09)	AN	MASTER CLIENT MNEMONIC; used for summary reporting (roll up) of client accounts
084-084	X(01)	AN	INSTITUTIONAL/RETAIL INDICATOR; values include: "I" = Institutional "R" = Retail
085-087	X(03)	AN	STATECODE; see Appendix Q for values

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POSITION	PICTURE	TYPE	DESCRIPTION
088-090	X(03)	AN	COMMISSION INDICATOR; values include: "CPS" = Cents Per Share "FUL" = Full Commission "MLT" = Percent Discount "N/C" = No Commission "PFG" = Prefigured
091-099	X(09)	AN	FIRM TRADING ACCOUNT (cross account)
100-107	X(08)	AN	POSTED DATE; the date the trade is entered into CAPS, in CCYYMMDD format
108-115	X(08)	AN	SETTLEMENT DATE, in CCYYMMDD format
116-132	X(17)	AN	Not Used
133-133	X(01)	AN	RECYCLE INDICATOR; values include: "N" = Not Recycled "Y" = Yes, the trade has been recycled or reviewed for errors

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD THREE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
004-004	X(01)	AN	RECORD ID = "3"
005-005	X(01)	AN	AS OF TRADE INDICATOR; values include: "X" = As of trade "b" = Not an as of trade
006-006	X(01)	AN	DISTRIBUTION INDICATOR; values include: "b" = Regular "D" = Directed Trade (executing RR is not the RR of Record) "S" = Split Trade
007-007	X(01)	AN	EXPLODE INDICATOR; values include: "0" = Original Piece of Trade "1" = Exploded Piece of Trade
008-008	X(01)	AN	REVENUE TYPE; values include: "A" = Commission "C" = Sales Credit "F" = Fee
009-011	X(03)	AN	INVESTMENT PROFESSIONAL (IP) NUMBER
012-014	X(03)	AN	INVESTMENT PROFESSIONAL CAPS REVENUE CENTER
015-017	X(03)	AN	INVESTMENT PROFESSIONAL CAPS OFFICE NUMBER
018-023	s9(03)v9(03)	N	INVESTMENT PROFESSIONAL SPLIT PERCENT (percentage of CAPS Revenue credited to the Professional)
024-036	s9(11)v99	N	TOTAL AMOUNT OF REVENUE GENERATED BY THE TRANSACTION AND CREDITED TO THE INVESTMENT PROFESSIONAL
037-047	s9(09)v99	N	PERSHING CHARGE; amt charged to execute &/or clear trade
048-050	X(03)	AN	"FROM" INVESTMENT PROFESSIONAL NUMBER; investment professional from whom the directed or split commission was received
051-053	X(03)	AN	CAPS REVENUE CENTER ASSOCIATED WITH THE "FROM" INVESTMENT PROFESSIONAL
054-056	X(03)	AN	CAPS OFFICE NUMBER ASSOCIATED WITH THE "FROM" INVESTMENT PROFESSIONAL
057-069	s9(11)v99	N	TOTAL ORDER COMMISSION; total commission from all associated trades
070-070	X(01)	AN	SPREAD/ STRADDLE (MUTUAL FUND VALUES); note abbreviations as follows: NTF = No Transaction Fee SRS = Systematic Reinvestment System; mutual fund values: "b" = Load or No Load, Networked, or non-Networked trade or Not Applicable if not a Mutual Fund "A" = Load, FundServ, Networked; <i>if security is an equity, used to suppress automated trade submissions to SIAC. (cont.)</i>

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			<p><i>If a trade was executed on AMEX or NYSE and executed through DOT, or is an OTC trade and security is ACT-eligible, an "A" is populated. Automated trades are submitted to SIAC upon execution, preventing duplicated streetside submission.</i></p> <p>"B" = Load, FundServ, non-Networked Exchange "C" = Load, FundServ, Networked Trade "D" = Load, FundServ, non-Networked Trade "E" = Load or No-Load, non-FundServ, Networked or non-Networked Exchange "F" = Load, non-FundServ Surcharge "G" = No-Load, FundServ, Networked Exchange "H" = No-Load, FundServ, non-Networked Exchange "I" = No-Load, FundServ, Networked Trade "J" = No-Load, FundServ, non-Networked Trade "K" = NTF, Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "L" = NTF, Below Minimum Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "M" = NTF, Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "N" = NTF, SRS Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "O" = NTF, SRS Load or No-Load, FundServ or non-Fund Serv, Networked or non-Networked Exchange "P" = NTF, SRS Below Minimum Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "Q" = NTF, SRS Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "R" = SRS Reinvestment Trade "S" = SRS Trade "T" = SRS Exchange "U" = NTF SRS Short Term Redemption Load or No-Load FundServ or non-FundServ Networked or non-Networked Exchange "Z" = No-Load, FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund "0" = No-Load, non-FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund "9" = Load, FundServ Surcharge "S" = Offshore Flex, Load or No-Load, SRS, Exchange, FundServ or non-FundServ, Networked or non-Networked Trade</p> <p><i>*If the Security Type in Record Two, position 007 is an "8," the "S" is equal to Spread and the "T" is equal to Straddle.</i></p>

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
071-071	X(01)	AN	CORRECTION CODE; values include: “1” = Correction “5” = Post-Settlement Cancel
072-072	X(01)	AN	SECURITY MODIFIER; see AppendixB, “Security Code Matrix”
073-073	X(01)	AN	SECURITY CALCULATION CODE; see AppendixB
074-086	s9(11)v99	N	PRINCIPAL; amount of the trade
087-093	X(07)	AN	CRD NUMBER
094-095	X(02)	AN	SOURCE OF INPUT; see AppendixP
096-120	X(25)	AN	For Pershing Internal Use Only
121-133	s9(11)v99	N	SERVICE CHARGE/OTHER FEE

DETAIL RECORD FOUR (OPTIONAL)

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
004-004	X(01)	AN	RECORD ID = “4”
005-007	X(03)	AN	CURRENCY CODE; see AppendixN, Currency Codes
008-025	s9(15)v9(03)	N	CURRENCY AMOUNT OF REVENUE
026-043	s9(08)v9(10)	N	FOREIGN EXCHANGE RATE
044-044	X(01)	AN	CURRENCY MULTI/DIV INDICATOR; values include: “M” = Multiply “D” = Divide
045-062	s9(15)v9(03)	N	IBD SETTLEMENT FEE; expressed in US Currency
063-080	s9(15)v9(03)	N	CUSTOMER SETTLEMENT FEE; expressed in US Currency
081-100	X(20)	AN	GLOSS REFERENCE NUMBER
101-111	s9(09)v99	N	CURRENCY AMOUNT OF PERSHING CHARGE
112-133	X(22)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD FIVE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
004-004	X(01)	AN	RECORD ID = "5"
OCC DATA SET – The four Option fields (in positions 005 through 025) comprise the OCC DATA SET to be used in lieu of the OPRA Symbol			
005-010	X(06)	AN	OPTION ROOT ID
011-016	X(06)	AN	EXPIRATION DATE, in YYMMDD format
017-017	X(01)	AN	CALL/PUT INDICATOR, values include: "B" = Bank Pledge (Call) "C" = Call "D" = Bank Pledge (Put) "E" = Escrow Receipt "L" = Letter of Credit (Call) "M" = Letter of Credit (Put) "P" = Put
018-025	s9(05)v9(03)	N	STRIKE PRICE
026-057	X(32)	AN	MASTER CLIENT NAME; name which corresponds to Master Client Mnemonic
058-097	X(40)	AN	For Pershing Internal Use Only
098-117	X(20)	AN	PERSHING INTERNAL ORDER REFERENCE NUMBER, effective late 1 st Q, 2015
118-133	X(16)	AN	Not Used

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF B B B B B B PERSHING "(end of Pershing file)
019-036	X(18)	AN	Literally "COMMISSION B SD B B B B B B " or "COMMISSION B TD B B B B 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 HERE. B TOTAL B DETAIL B RECORDS: B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-132	X(17)	AN	Not Used
133-133	X(01)	AN	Literally "Z"; indicates the end of the trailer record