

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: DTCC CHILLED SECURITIES

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 250 characters
 Form Name: CHIL

DESCRIPTION

The DTCC Chilled file (CHIL) is created on a nightly basis and contains all active securities that are either DTCC Chilled or Globally Locked. A DTCC Chill represents a limitation of certain services available for a security on deposit at the DTCC. A Global Lock on a security means that all DTCC services are suspended.

A full file of securities that fall into either of these categories is sent every night.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOF BBBBBB PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "DTCC B CHILLED B SEC 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"
105-249	X(145)	AN	Not Used
250-250	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORD A – DTCC CHILLED SECURITY DETAILS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “CH”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “A”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	CUSIP® NUMBER
021-036	X(16)	AN	SECURITY SYMBOL
037-045	X(09)	AN	Not Used
046-063	9(09)v9(09)	N	EXPANDED LATEST PRICE
064-064	X(01)	AN	DTCC CHILLED INDICATOR; values include: “Y” = Security is DTCC chilled “N” = Security is not DTCC chilled
065-065	X(01)	AN	EQUITY WITH PRICE LESS THAN \$1.00, if chilled indicator is set to “Deposit” “Y” = Price is less than \$1.00 “N” = Price is not less than \$1.00
066-066	X(01)	AN	GLOBALLY LOCKED SECURITY INDICATOR; values include: “Y” = Security is Globally Locked “N” = Security is not Globally Locked
067-067	X(01)	AN	GLOBALLY LOCKED REASON CODE; values include: “0” = DTCC applied Global Lock “1” = DTCC applied Global Lock - Compliance-related “N” = Security not on DTCC
068-087	X(20)	AN	SECURITY DESCRIPTION LINE 1
088-107	X(20)	AN	SECURITY DESCRIPTION LINE 2
108-119	X(12)	AN	ISIN NUMBER, effective 12/04/2013
120-249	X(130)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of the detail record A

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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 "DTCC B CHILLED B SEC 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
116-249	X(134)	AN	Not Used
250-250	X(01)	AN	Literally "Z"; indicates the end of the trailer record