

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING - FT220 - COST OF CARRY

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 250 characters
 Form Name: F220

DESCRIPTION:

The Firm Trading Cost of Carry file (F220) is created on a nightly basis. This is a data version of the daily FT 220 report, designed to report each day's income and expense associated with the maintenance (financing) of a settled position. Income from accrued interest, for fixed income items, is netted against the expense of financing the position with Pershing to produce true cost of carry. Financing is based on settlement date positions. This report shows all transactions, by CUSIP.

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 "FIRM B TRADING B FT220 "
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"
105-249	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

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "F2"
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	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1)
021-021	X(01)	AN	Not Used
022-024	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
025-025	X(01)	AN	Not Used
026-034	X(09)	AN	CUSIP® NUMBER
035-037	X(03)	AN	Not Used
038-055	9(13)v9(05)	N	QUANTITY
056-056	X(01)	AN	QUANTITY SIGN; values include: "+" = Positive "-." = Negative "B" = Not applicable or Zero
057-074	9(16)v9(02)	N	SHORT MARKET VALUE/ COST BASIS
075-075	X(01)	AN	SHORT MARKET VALUE/COST BASIS SIGN; values include: "+" = Positive "-." = Negative "B" = Not applicable or Zero
076-093	9(16)v9(02)	N	AMOUNT FINANCED
094-094	X(01)	AN	AMOUNT FINANCED SIGN; values include: "+" = Positive "-." = Negative "B" = Not applicable or Zero
095-112	9(09)v9(09)	N	FINANCE RATE
113-130	9(09)v9(09)	N	INCOME RATE
131-148	9(16)v9(02)	N	INTEREST EXPENSE
149-149	X(01)	AN	INTEREST EXPENSE SIGN; values include: "+" = Positive "-." = Negative "B" = Not applicable or Zero
150-167	9(16)v9(02)	N	INTEREST INCOME
168-168	X(01)	AN	INTEREST INCOME SIGN; values include: "+" = Positive "-." = Negative

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POSITION	PICTURE	TYPE	DESCRIPTION
			“ B ” =Not applicable or Zero
169-186	9(16)v9(02)	N	COST OF CARRY
187-187	X(01)	AN	COST OF CARRY SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
188-241	X(54)	AN	Not Used
242-249	9(08)	N	DATE OF DATA = “CCYYMMDD”
250-250	X(01)	AN	Literally “X”; indicates the end of the detail record

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(09)	AN	Literally “EOF B B B B B B PERSHING B ” (end of Pershing file)
019-036	X(18)	AN	Literally “FIRM B TRADING B FT220”
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”
072-083	X(12)	AN	Literally “ B ENDS B HERE B ”
084-105	X(22)	AN	Literally “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