

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING - FT230 – MTD COST OF CARRY

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 250 characters
 Form Name: F230

DESCRIPTION:

The Firm Trading MTD Cost of Carry file (F230) is created on a nightly basis. A month-to-date data version of the Daily Cost of Carry Report (FT220), this report lists each day's figures for each security. The figures for each security are then sub-totaled for a daily average, and the total month-to-date cost of carry. Financing is based on settlement date positions. There is one "page" per security.

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 FT230" |
| 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 = "F3" |
| 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 |
| 035-036 | 9(02) | N | DAY; represents specific day of month (01-31) |
| 037-037 | X(01) | AN | WEIGHT FACTOR; number of days for this computation; values include: "1" through "9" = number of days "B" =Not applicable |
| 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 (cont.) |
| | | | "B" =Not applicable or Zero |
| 150-167 | 9(16)v9(02) | N | INTEREST INCOME |
| 168-168 | X(01) | AN | INTEREST INCOME SIGN; values include: |

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| POSITION | PICTURE | TYPE | DESCRIPTION |
|----------|-------------|------|---|
| | | | “+” = Positive “-” = Negative “ 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 FT230” |
| 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 |