

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING- FT10 - DAILY TRADE DATE INVENTORY RECAP

GENERAL INFORMATION

File Frequency: Daily
Record Size: 500 characters
Form Name: FT10

DESCRIPTION

The Firm Trading Data file (FT10) is created on a nightly basis. The “A” Record contains the trade date based information that summarizes the status of each security in the trading account. Profit/loss data is shown along with dividend and interest information. Pending dividends are also shown, as well as sales credits paid to brokers on principal transactions. Sales credits are, however, memo entries and are not calculated by the Firm Trading system.

The “B” record contains the trade date bookkeeping balance in USD and/or currency for the account. The “C” record contains currency information associated with the preceding Multicurrency Position “A” record. These records contain the Currency Code and Currency Exchange Rate as of close of the current business day and Currency Rate Multiply/Divide Indicator used to calculate the US Dollar Equivalent (USDE) values for multicurrency positions and balances. For domestic records, the currency code and currency exchange rate fields will be blank.

You can choose not to receive these records. The default option is that the “B” and “C” records will be sent unless you notify Pershing otherwise.

If the “C” record option is included for this office, there can also be “B” records for each currency that the account has a trade date bookkeeping balance.

Ticket counts are also provided. This file is of primary use to those firms who close their books on a trade date basis.

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 PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "FIRM B TRADING B FT10 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"
105-499	X(395)	AN	Not Used
500-500	X(01)	AN	Literally "A"; indicates the end of the header record

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "TD"
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)
021-029	X(09)	AN	CUSIP® NUMBER
030-032	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
033-033	X(01)	AN	SECURITY TYPE CODE; see Appendix B for values
034-034	X(01)	AN	SECURITY MOD CODE; see Appendix B for values
035-035	X(01)	AN	SECURITY CALC CODE; see Appendix B for values
036-053	9(13)v9(05)	N	TOTAL POSITION
054-054	X(01)	AN	TOTAL POSITION SIGN; values include: "+" = Positive "-" = Negative "b" = Not applicable or Zero
055-055	X(01)	AN	Not Used
056-073	9(16)v9(02)	N	BOOK COST
074-074	X(01)	AN	BOOK COST SIGN; values include: "+" = Positive "-" = Negative "b" = Not applicable or Zero
075-075	X(01)	AN	EX-DIVIDEND INDICATOR; values include: "X" = for equities, that an ex-dividend date will occur within ten business days; for options, that the option will expire in ten business days; and for bonds, that the instrument will mature within 30 days "b" = Not applicable
076-093	9(09)v9(09)	N	AVERAGE PRICE
094-094	X(01)	AN	AVERAGE PRICE SIGN; values include: "+" = Positive "-" = Negative "b" = Not applicable or Zero
095-112	9(16)v9(02)	N	MARKET VALUE
113-113	X(01)	AN	MARKET VALUE SIGN; values include: "+" = Positive "-" = Negative (cont.) "b" = Not applicable or Zero
114-131	9(09)v9(09)	N	CURRENT PRICE
132-132	X(01)	AN	CURRENT PRICE SIGN; values include:

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“+” = Positive “ B ” =Not applicable or Zero
133-133	X(01)	AN	USER PRICE INDICATOR; values include: “#” = User Entered “ B ” = Pricing Service provided
134-151	9(16)v9(02)	N	ACCRUED INTEREST/CASH DIVIDENDS
152-152	X(01)	AN	ACCRUED INT./CASH DIVIDENDS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
153-170	9(16)v9(02)	N	DAILY SALES CREDIT
171-171	X(01)	AN	DAILY SALES CREDIT SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
172-181	9(10)	N	PREVIOUS DAY TOTAL TICKETS
182-182	X(01)	AN	PREVIOUS DAY TOTAL TICKETS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
183-200	9(16)v9(02)	N	CUMULATIVE PROFIT AND LOSS DAILY
201-201	X(01)	AN	CUMULATIVE PROFIT/LOSS DAILY SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
202-219	9(16)v9(02)	N	CUMULATIVE PROFIT AND LOSS MONTH TO DATE WITH TRADE DATE (TD) PROCESS
220-220	X(01)	AN	CUMULATIVE PROFIT AND LOSS MONTH TO DATE WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
221-230	9(10)	N	MONTH TO DATE TOTAL TICKETS WITH TD PROCESS

231-231	X(01)	AN	MTD TOTAL TICKETS WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
232-249	9(16)v9(02)	N	TRADE INTEREST WITH TD PROCESS

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
250-250	X(01)	AN	TRADE INT. WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
251-268	9(16)v9(02)	N	MONTH TO DATE CHANGE IN UNREALIZED PROFIT/LOSS WITH TD PROCESS; populated when trade date calendar equals “yes;” otherwise zero
269-269	X(01)	AN	MONTH TO DATE CHANGE IN UNREALIZED PROFIT/LOSS WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
270-287	9(16)v9(02)	N	MTD REALIZED PROFIT/LOSS WITH TD PROCESS
288-288	X(01)	AN	MTD REALIZED P&L WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
289-306	9(16)v9(02)	N	MTD SALES CREDIT WITH TD PROCESS
307-307	X(01)	AN	MTD SALES CREDIT WITH TD PROCESS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
308-325	9(06)v9(12)	N	SECURITY FACTOR (effective 01/2015)
326-326	X(01)	AN	Not Used
327-344	9(16)v9(02)	N	CUMULATIVE PROFIT AND LOSS MONTH TO DATE
345-345	X(01)	AN	CUMULATIVE P&L MTD SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero

346-355	9(10)	N	MONTH TO DATE TOTAL TICKETS
356-356	X(01)	AN	MONTH TO DATE TOTAL TICKETS SIGN; values include: “+” = Positive “-” = Negative “ B ” =Not applicable or Zero
357-374	9(16)v9(02)	N	TRADE INTEREST
375-375	X(01)	AN	TRADE INTEREST SIGN; values include: “+” = Positive “-” = Negative

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“b” =Not applicable or Zero
376-393	9(16)v9(02)	N	UNREALIZED PROFIT/LOSS
394-394	X(01)	AN	UNREALIZED PROFIT/LOSS SIGN; values include: “+” = Positive “-” = Negative “b” =Not applicable or Zero
395-412	9(16)v9(02)	N	MONTH TO DATE REALIZED PROFIT/LOSS
413-413	X(01)	AN	MONTH TO DATE REALIZED P&L SIGN; values include: “+” = Positive “-” = Negative “b” =Not applicable or Zero
414-431	9(16)v9(02)	N	MONTH TO DATE SALES CREDIT
432-432	X(01)	AN	MONTH TO DATE SALES CREDIT SIGN; values include: “+” = Positive “-” = Negative “b” =Not applicable or Zero
433-490	X(58)	AN	Not Used
491-491	X(01)	AN	SOURCE INDICATOR; values include: “M” = Multicurrency position “b” or “P” = USD position (file will display “P” only when the option is set for multicurrency)
492-499	9(08)	N	DATE OF DATA = “CCYYMMDD”
500-500	X(01)	AN	Literally “X”; indicates the end of detail record A

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD B

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "TD"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "B"
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)
021-029	X(09)	AN	Literally "999999999"
030-032	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
033-035	X(03)	AN	Not Used
036-053	9(16)v9(02)	N	TRADE DATE BOOKKEEPING BALANCE
054-054	X(01)	AN	TD BOOKKEEPING BALANCE SIGN, values include: "+" = Positive "-" = Negative "B" = Not applicable or Zero
055-057	X(03)	AN	CURRENCY CODE; see Appendix N for values
058-075	9(09)v9(09)	N	MULTICURRENCY EXCHANGE RATE (effective 01/2015)
076-076	X(01)	AN	MULTICURRENCY EXCHANGE RATE - Multiplier or Divisor Indicator; values include: "M" = Multiply "D" = Divide "B" = Not applicable
077-490	X(414)	AN	Not Used
491-491	X(01)	AN	SOURCE INDICATOR; values include: "M" = Multicurrency balance "B" or "P" = USD balance (file will display "P" only when the option is set for multicurrency)
492-499	9(08)	N	DATE OF DATA = "CCYYMMDD"
500-500	X(01)	AN	Literally "X"; indicates the end of detail record B

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD C

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "TD"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "C"
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)
021-029	X(09)	AN	CUSIP® NUMBER
030-032	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
033-035	X(03)	AN	CURRENCY CODE; see Appendix N for values
036-053	9(09)v9(09)	N	MULTICURRENCY EXCHANGE RATE
054-054	X(01)	AN	MULTIPLY/DIVIDE INDICATOR; values include: "M" = Multiply "D" = Divide
055-490	X(436)	AN	Not Used
491-491	X(01)	AN	SOURCE INDICATOR; value includes: "M" = Multicurrency position
492-499	9(08)	N	DATE OF DATA = "CCYYMMDD"
500-500	X(01)	AN	Literally "X"; indicates the end of detail record C

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(09)	AN	Literally "EOF" followed by 9 B's, "PERSHING" followed by 1 B (end of Pershing file)
019-036	X(18)	AN	Literally "FIRM" followed by 1 B, "TRADING" followed by 1 B, "FT10" followed by 1 B
037-046	X(10)	AN	Literally "DATA" followed by 1 B, "OF" followed by 2 B's
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally "TO" followed by 1 B, "REMOTE" followed by 1 B
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-083	X(12)	AN	Literally "ENDS" followed by 1 B, "HERE" followed by 1 B
084-105	X(22)	AN	Literally "TOTAL" followed by 1 B, "DETAIL" followed by 1 B, "RECORDS:" followed by 1 B
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-499	X(384)	AN	Not Used
500-500	X(01)	AN	Literally "Z"; indicates the end of the trailer record