

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING - FT60 - T/D SECURITY INVENTORY DETAIL

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 250 characters
 Form Name: FT60

DESCRIPTION

The FT60 file provides open lot information for each account on a trade date basis, including the makeup of average cost and unrealized profit and loss (P&L) for accounts in first in/first out (FIFO) order. Position information for each security total agrees with Daily Trade Inventory Recap file (FT10). The FT60 file is for those accounts using FIFO accounting and is not available for accounts using average cost accounting.

The file contains three record types: A – Security Transactions, B – Security Totals, and C – Account Totals. There can be multiple A records for each security position and multiple security positions for each account.

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 FT60 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"
105-249	X(145)	AN	Not Used
250-250	X(01)	AN	Literally "A"; indicates the end of the header record

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD A: SECURITY TRANSACTIONS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "TI"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "A"
004-011	X(08)	AN	RECORD 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®
030-032	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
033-040	X(08)	AN	SECURITY TICKER
041-052	X(12)	AN	DESCRIPTION LINE 1
053-062	X(10)	AN	DESCRIPTION LINE 2
063-072	X(10)	AN	REFERENCE NUMBER
073-080	9(08)	N	TRADE DATE = "CCYYMMDD"
081-088	9(08)	N	SETTLEMENT DATE = "CCYYMMDD"
089-096	9(08)	N	EXECUTED DATE (R/D or E/D) = "CCYYMMDD"
097-114	9(13)v9(05)	N	QUANTITY
115-115	X(01)	AN	QUANTITY SIGN; values include: "+" = Positive "-" = Negative
116-133	9(09)v9(09)	N	LOT OPEN PRICE
134-134	X(01)	AN	LOT OPEN PRICE SIGN; values include: "+" = Positive "-" = Negative
135-152	9(16)v9(02)	N	TOTAL LOT OPEN AMOUNT
153-153	X(01)	AN	TOTAL LOT OPEN AMOUNT SIGN; values include: "+" = Positive "-" = Negative
154-171	9(09)v9(09)	N	CURRENT LOT (CLOSE) PRICE
172-172	X(01)	AN	CURRENT LOT (CLOSE) PRICE SIGN; values include: "+" = Positive "-" = Negative
173-190	9(16)v9(02)	N	CURRENT MARKET VALUE
191-191	X(01)	AN	CURRENT MARKET VALUE SIGN; values include: "+" = Positive "-" = Negative
192-209	9(16)v9(02)	N	UNREALIZED P&L
210-210	X(01)	AN	UNREALIZED P&L SIGN; values include: "+" = Positive "-" = Negative

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
211-228	9(16)v9(02)	N	TRADE DATE INTEREST
229-229	X(01)	AN	TRADE DATE INTEREST SIGN; values include: “+” = Positive “-” = Negative
230-247	9(16)v9(02)	N	TRADE DATE ACCRUED INTEREST
248-248	X(01)	AN	TRADE DATE ACCRUED INTEREST SIGN; values include: “+” = Positive “-” = Negative
249-249	X(01)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of detail record A

DETAIL RECORD B: SECURITY TOTALS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “TI”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “B”
004-011	X(08)	AN	RECORD 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
030-032	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
033-040	X(08)	AN	SECURITY TICKER
041-052	X(12)	AN	DESCRIPTION LINE 1
053-062	X(10)	AN	DESCRIPTION LINE 2
063-080	X(18)	AN	Literally “ B SECURITY B TOTAL=> B ”
081-098	9(13)v9(05)	N	SECURITY TOTAL QUANTITY
099-099	X(01)	AN	SECURITY TOTAL QUANTITY SIGN; values include: “+” = Positive “-” = Negative
100-117	9(16)v9(02)	N	SECURITY TOTAL LOT OPEN AMOUNT
118-118	X(01)	AN	SECURITY TOTAL LOT OPEN AMT SIGN; values include: “+” = Positive “-” = Negative
119-136	9(16)v9(02)	N	SECURITY TOTAL CURRENT MARKET VALUE
137-137	X(01)	AN	SECURITY TOTAL CURRENT MARKET VALUE SIGN; values include: “+” = Positive “-” = Negative
138-155	9(16)v9(02)	N	SECURITY TOTAL UNREALIZED P&L
156-156	X(01)	AN	SECURITY TOTAL UNREALIZED P&L SIGN; values include: “+” = Positive “-” = Negative

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
157-174	9(16)v9(02)	AN	SECURITY TOTAL TRADE DATE INTEREST
175-175	X(01)	AN	SECURITY TOTAL TRADE DATE INTEREST SIGN; values include: “+” = Positive “-” = Negative
176-193	9(16)v9(02)	N	SECURITY TOTAL TRADE DATE ACCRUED INTEREST
194-194	X(01)	AN	SECURITY TOTAL TRADE DATE ACCRUED INTEREST SIGN; values include: “+” = Positive “-” = Negative
195-249	X(55)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of detail record B

DETAIL RECORD C: ACCOUNT TOTALS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “TI”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “C”
004-011	X(08)	AN	RECORD SEQUENCE NUMBER, begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER; including office (3), base account (5), check digit (1)
021-023	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
024-040	X(17)	AN	Literally “ B ACCOUNT B TOTAL=> B ”
041-058	9(13)v9(05)	N	ACCOUNT TOTAL QUANTITY
059-059	X(01)	AN	ACCOUNT TOTAL QUANTITY SIGN; values include: “+” = Positive “-” = Negative
060-077	9(16)v9(02)	N	ACCOUNT TOTAL LOT OPEN AMOUNT
078-078	X(01)	AN	ACCOUNT TOTAL LOT OPEN AMOUNT SIGN; values include: “+” = Positive “-” = Negative
079-096	9(16)v9(02)	N	ACCOUNT TOTAL CURRENT MARKET VALUE
097-097	X(01)	AN	ACCOUNT TOTAL CURRENT MARKET VALUE SIGN; values include: “+” = Positive “-” = Negative
098-115	9(16)v9(02)	N	ACCOUNT TOTAL UNREALIZED P&L
116-116	X(01)	AN	ACCOUNT TOTAL UNREALIZED P&L SIGN; values include: “+” = Positive “-” = Negative

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
117-134	9(16)v9(02)	N	ACCOUNT TOTAL TRADE DATE INTEREST
135-135	X(01)	AN	ACCOUNT TOTAL TRADE DATE INTEREST SIGN; values include: “+” = Positive “-” = Negative
136-153	9(16)v9(02)	N	ACCOUNT TOTAL TRADE DATE ACCRUED INTEREST
154-154	X(01)	AN	ACCOUNT TOTAL TRADE DATE ACCRUED INTEREST SIGN; values include: “+” = Positive “-” = Negative
155-249	X(95)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of record C

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 “FIRM B TRADING B FT60 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”
072-083	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