

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING-FT70-ACTIVITY SUMMARY

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 500 characters
 Form Name: FT70

DESCRIPTION

The Firm Trading Activity Summary (FT70) file contains a recap of the prior day's trading activity for each security in each account, showing sales credits and calculating retained Profit and Loss (P&L) after sales credits are given up. Opening position (close from prior day) is shown, followed by all activity that took place in each security in the account and the final closing position for each security. This is a trade date data file with daily and month-to-date P&L information. This file contains data that is found on the FT70 and FT75 PREP reports.

The symbol "B" is used on our standard files to represent spaces.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001 - 018	X(18)	AN	Literally "BOFB B B B B B PERSHING B" (beginning of Pershing file)
019 - 036	X(18)	AN	Literally "FIRMB TRADING B FT70 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

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DETAIL RECORD A: SECURITY TRANSACTIONS

POSITION	PICTURE	TYPE	DESCRIPTION
001 - 002	X(02)	AN	TRANSACTION CODE = "TS"
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	CUSIP®
021 - 023	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
024 - 032	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
033 - 038	X(06)	AN	P&S REFERENCE NUMBER
039 - 047	X(09)	AN	CONTRA ACCOUNT / CONTRA BROKER CODE
048 - 055	X(08)	AN	TYPE OF RECORD; values include: "OPEN B B B B " = Opening position "BUY B B B B B " = Buy "SELL B B B B " = Sell "XBUY B B B B " = Cancel buy "XSELL B B B B " = Cancel sell "CLOSE B B B B " = Closing position "COMM B B B B " = Commission (sales credit) "XCOMM B B B B " = Cancel commission (sales credit) "ACCTCLS B " = Account total record "XXX B B B " = Bookkeeping transaction, where "XXX" represents a bookkeeping source code
056 - 063	9(08)	N	TRADE DATE, in CCYYMMDD format
064 - 081	9(13)v9(05)	N	QUANTITY
082 - 082	X(01)	AN	QUANTITY SIGN; values include: "+" = Positive "-" = Negative " B " = Not applicable or zero
083 - 100	9(09)v9(09)	N	AVERAGE COST
101 - 101	X(01)	AN	AVERAGE COST SIGN; values include: "+" = Positive "-" = Negative " B " = Not applicable or zero
102 - 119	9(16)v9(02)	N	BOOK VALUE
120 - 120	X(01)	AN	BOOK VALUE SIGN; values include: "+" = Positive "-" = Negative " B " = Not applicable or zero

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POSITION	PICTURE	TYPE	DESCRIPTION
121 - 138	9(09)v9(09)	N	OPEN PRICE
139 - 139	X(01)	AN	OPEN PRICE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
140 - 157	9(09)v9(09)	N	CLOSE PRICE
158 - 158	X(01)	AN	CLOSE PRICE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
159 - 176	9(16)v9(02)	N	MARKET VALUE
177 - 177	X(01)	AN	MARKET VALUE SIGN; values include “+” = Positive “-” = Negative “ B ” = Not applicable or zero
178 - 195	9(09)v9(09)	N	TRANSACTION PRICE
196 - 196	X(01)	AN	TRANSACTION PRICE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
197 - 214	9(16)v9(02)	N	TRANSACTION VALUE
215 - 215	X(01)	AN	TRANSACTION VALUE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
216 - 233	9(16)v9(02)	N	SALES CREDIT DAILY
234 - 234	X(01)	AN	SALES CREDIT DAILY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
235 - 252	9(16)v9(02)	N	SALES CREDIT MONTH TO DATE
253 - 253	X(01)	AN	SALES CREDIT MONTH TO DATE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
254 - 271	9(16)v9(02)	N	TRADE P&L
272 - 272	X(01)	AN	TRADE P&L SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero

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POSITION	PICTURE	TYPE	DESCRIPTION
273 - 290	9(16)v9(02)	N	UNREALIZED P&L; as of current business day minus unrealized P&L as of start of month if TYPE OF RECORD = CLOSE, or as of the prior business day minus unrealized P&L as of start of month if TYPE OF RECORD = OPEN
291 - 291	X(01)	AN	UNREALIZED P&L SIGN; values include “+” = Positive “-” = Negative “ B ” = Not applicable or zero
292 - 309	9(16)v9(02)	N	REALIZED P&L MONTH TO DATE
310 - 310	X(01)	AN	REALIZED P&L MTD SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
311 - 328	9(16)v9(02)	N	REALIZED P&L DAILY
329 - 329	X(01)	AN	REALIZED P&L DAILY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
330 - 347	9(16)v9(02)	N	TOTAL P&L MONTH TO DATE
348 - 348	X(01)	AN	TOTAL P&L MONTH TO DATE SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
349 - 366	9(16)v9(02)	N	TOTAL P&L DAILY
367 - 367	X(01)	AN	TOTAL P&L DAILY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
368 - 385	9(16)v9(02)	N	DAILY TOTAL
386 - 386	X(01)	AN	DAILY TOTAL SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
387 - 404	9(16)v9(02)	N	RETAINED P&L DAILY
405 - 405	X(01)	AN	RETAINED P&L DAILY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not applicable or zero
406 - 423	9(16)v9(02)	N	RETAINED P&L MONTH TO DATE

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POSITION	PICTURE	TYPE	DESCRIPTION
424 - 424	X(01)	AN	RETAINED P&L MONTH TO DATE SIGN; values include: “+” = Positive “-” = Negative “B” = Not applicable or zero
425 - 442	9(16)v9(02)	N	UNREALIZED CURRENT P&L; as of current business day if ACTIVITY TYPE = CLOSE, or as of the prior business day if ACTIVITY TYPE = OPEN
443 - 443	X(01)	AN	UNREALIZED CURRENT P&L SIGN; values include: “+” = Positive “-” = Negative “B” = Not applicable or zero
444 - 467	X(24)	AN	Not Used
468 - 475	X(08)	AN	ASSET TYPE; see Appendix B for values; effective TBA
476 - 483	X(08)	AN	ASSET SUBTYPE; see Appendix B for values; effective TBA
484 - 491	X(08)	AN	ASSET SUB-SUBTYPE; see Appendix B for values; effective TBA
492 - 499	9(08)	N	DATE OF DATA, in CCYMMDD format
500 - 500	X(01)	AN	Literally “X”; indicates the end of detail record A

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 FT70 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 - 499	X(384)	AN	Not Used
500 - 500	X(01)	AN	Literally “Z”; indicates the end of the trailer record