

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: GLOBAL TRADES

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 1250 characters
 Form Names: GTDE (Trade Date) and GSDE (Settlement Date)

DESCRIPTION

The Global Trades files (GTDE and GSDE) contain all trades that were processed (executed and/or cleared) through Pershing's batch systems as of the previous business day. This file contains both the domestic and non-domestic transactions.

GTDE contains the trades as of trade date, and GSDE contains the trades as of settlement date.

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 "BOF B B B B B B PERSHING B " (beginning of Pershing file)
019 - 036	X(18)	AN	Literally: GTDE = "GLBL/DOMESTIC B TRDS" GSDE = "GLBL/DOMESTIC B S/D 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 - 1249	X(1145)	AN	Not Used
1250 - 1250	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; values include: “GE” = GTDE “GS” = GSDE
003 - 003	X(01)	AN	RECORD INDICATOR VALUE = “A”
004 - 011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012 - 021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (6), and Type (1); values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function “7” = Good Faith “8” = Precious Metal “9” = Income/Income Accounting for Bank Custody
022 - 022	X(01)	AN	Not Used
023 - 025	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
026 - 028	X(03)	AN	Not Used
029 - 031	X(03)	AN	Not Used
032 - 042	X(11)	AN	Not Used
ORDER/TRADE IDENTIFIERS			
043 - 062	X(20)	AN	PERSHING INTERNAL ORDER REFERENCE NUMBER
063 - 082	X(20)	AN	PERSHING INTERNAL TRADE REFERENCE NUMBER
083 - 086	9(04)	N	PERSHING INTERNAL VERSION
087 - 106	X(20)	AN	INTRODUCING BROKER/DEALER (IBD) TRADE ID
107 - 126	X(20)	AN	UNIQUE ORDER ID
127 - 146	X(20)	AN	ALLOCATION BLOCK ID
147 - 166	X(20)	AN	EXTERNAL REFERENCE NUMBER
167 - 186	X(20)	AN	BLOCK TRADE ID; used for FX trades
187 - 192	X(06)	AN	P&S REFERENCE NUMBER
193 - 198	X(06)	AN	TRADE AREA ID; free-form (effective 3Q, 2014)
DATES AND TIMES			
199 - 206	9(08)	N	TRADE DATE, in CCYYMMDD format
207 - 212	9(06)	N	EXECUTION TIME, when available = “HHMISS” (see record A, position 1137, for expanded execution time)
213 - 220	9(08)	N	SETTLEMENT DATE, in CCYYMMDD format
221 - 228	9(08)	N	PROCESS DATE, in CCYYMMDD format
229 - 244	X(16)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
ADDITIONAL ORDER INFORMATION			
245 - 247	X(03)	AN	Not Used
248 - 248	X(01)	AN	BUY/SELL CODE; values include: "B" = Buy "S" = Sell
249 - 257	X(09)	AN	CUSIP® NUMBER
258 - 264	X(07)	AN	Not Used
265 - 265	X(01)	AN	INTERNATIONAL SECURITY IDENTIFIER TYPE; values include: "C" = CUSIP "S" = Symbol "I" = ISIN "E" = SEDOL "R" = Reuters Identification Code
266 - 277	X(12)	AN	INTERNATIONAL SECURITY IDENTIFIER AS ENTERED ON TRANSACTION
278 - 293	X(16)	AN	SECURITY SYMBOL
294 - 311	9(13)v9(05)	N	ORDER QUANTITY, when available
312 - 312	X(01)	AN	ORDER QUANTITY SIGN; values include: "+" = Positive Quantity "-" = Negative Quantity "B" = Not Available or Zeroes
313 - 321	9(09)	N	PRICING GROUP QUANTITY; total quantity used for grouping trades (same Account, Security Identifier, side) for pricing purposes
322 - 322	X(01)	AN	MARKET CODE; values include: "1" = New York Stock Exchange® (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHLX) "4" = Over the Counter (OTC) "5" = Boston (BSE) "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/NSCC, NASDAQ (OTC/NSCC, OTC/NASDAQ) "9" = Pacific (PSE) "7" + BLOT "1" = Exercised and Assigned Equity Options
323 - 337	X(15)	AN	Not Used
338 - 341	X(04)	AN	MARKET MNEMONIC CODE; see Appendix S, "GTDE Codes," for values
342 - 342	X(01)	AN	BLOTTER CODE; values include: "0" = Average Price, Allocated, Block, or Agent Cross Trade "1" = Customer vs. the Street "2" = Option

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			<p>“3” = Agency, but used for Cash, Special Settlement next day trades</p> <p>“5” = Principal Cross Trade</p> <p>“6” = Syndicate Cross Trade</p> <p>“8” = Principal Cross Trade/Over the Counter</p> <p>“9” = Agency Cross Trade</p>
343 - 345	X(03)	AN	Not Used
346 - 349	X(04)	AN	SETTLEMENT LOCATION CODE; see Appendix S, “GTDE Codes,” for values
350 - 353	X(04)	AN	COUNTER PARTY (CLIENT)
354 - 354	X(01)	AN	<p>CANCEL CODE; values include:</p> <p>“1” = Cancel</p> <p>“B” = Not Applicable</p>
355 - 355	X(01)	AN	<p>CORRECTION CODE; values include:</p> <p>“1” = Correction</p> <p>“5” = Post Settlement Cancel (there must be a “1” in Cancel when “5” is used)</p> <p>“B” = Not Applicable</p>
356 - 356	X(01)	AN	<p>OPEN/CLOSE INDICATOR FOR OPTIONS; values include:</p> <p>“O” = Open</p> <p>“C” = Close</p> <p>“B” = Not Applicable</p>
357 - 357	X(01)	AN	<p>TYPE OF ORDER; values include:</p> <p>“M” = Market</p> <p>“L” = Limit</p> <p>“D” = DOT (indicates via the computer system of the NYSE)</p> <p>“P” = PER (indicates via the computer system of the AMEX)</p> <p>“Z” = Derived (omnibus account, market, product)</p> <p>Note: Type of Order field is blank for the following:</p> <ul style="list-style-type: none"> ▪ Cancels ▪ Corrections ▪ When-Issued (Security Type = “4”) ▪ International Transactions ▪ When Average Price Blotter Code (Blotter = “0”) <p>In these cases, Type of Order does not apply, or was not passed from the previous transaction</p>
358 - 358	X(01)	AN	<p>DISCRETION EXERCISED; values include: (effective 3Q, 2014)</p> <p>“Y” = Discretion exercised</p> <p>“N” = Discretion not exercised</p> <p>“b” = Not Provided</p>

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
359 - 359	X(01)	AN	SOLICITED INDICATOR; values include: “U” = Unsolicited “S” = Solicited “ B ” = Not Provided (Note: This is not a required field in the input system)
360 - 360	X(01)	AN	FX FORWARD; FX trade tied to Equity or Fixed Income trade; applies only to FX transactions; values include: (effective late 2Q, 2014) “Y” = Yes, FX trade is tied to Equity or Fixed Income trade “ B ” = No, or not applicable
361 - 368	X(08)	AN	USER ID OF PERSON WHO ENTERED THE ORDER, when available
369 - 369	X(01)	AN	SOURCE OF INPUT; see Appendix P, “Source of Input”
370 - 370	X(01)	AN	NO TRANSACTION FEE (NTF) for EXCHANGE TRADED FUNDS (ETFs), (effective 2 nd Q, 2017, TBA); values include “E” = NTF ETF transaction “ B ” = Not an NTF transaction
371 - 378	X(08)	AN	ORDER TERMINAL ID
379 - 383	9(05)	N	ORDER SEQUENCE NUMBER
384 - 384	X(01)	AN	CAPACITY CODE; values include: “A” = Agency transaction “M” = Mixed capacity “P” = Principal transaction “ B ” = Not Available
385 - 385	X(01)	AN	ACCOUNT TYPE INDICATOR FOR BLUE SHEET REPORTING; see Appendix S, “GTDE Codes,” for values
386 - 386	X(01)	AN	RISKLESS PRINCIPAL INDICATOR; values include: “R” = Riskless Principal Trade “ B ” = Not a Riskless Principal Trade
387 - 387	X(01)	AN	TRACE/TREASURY WHEN-ISSUED INDICATOR, (effective no later than July 10, 2017); values include: “Y” = When-issued security “ B ” = Not applicable or populated
388 - 388	X(01)	AN	SHORT TRADE; indicates a short sale trade; values include: “O” = Short Sale on offset side of trade (indicated on BUY side of linked cross trade) “S” = Short and Non-Exempt (indicated on the SELL side) “X” = Short and Exempt (indicated on the SELL side) “Y” = Short and Exempt on offset of trade (indicated on BUY side of linked cross trade) “ B ” = Not applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
389 - 389	X(01)	AN	SYNDICATE INDICATOR; values include: "Y" = Syndicate Trade "N" or "B" = Non-syndicate Trade
390 - 390	X(01)	AN	ODD LOT CODE (identifies an odd-lot trade); values include: "Y" = Odd-Lot trade "N" or "B" = Not an Odd-Lot Trade
391 - 391	X(01)	AN	MUTUAL FUND VALUES; note abbreviations as follows: NTF = No Transaction Fee; SRS = Systematic Reinvestment System; values include: "B" = Load or No Load, Networked or non-Networked Trade, or Not Applicable if not a Mutual Fund "A" = Load, FundServ, Networked Exchange; <i>if security is an equity, used to suppress automated trade submissions to SIAC. If a trade was executed on AMEX or NYSE and executed through DOT, or is an OTC trade and security is ACT-eligible, an "A" is populated. Automated trades are submitted to SIAC upon execution, preventing duplicated streetside submission.</i> "B" = Load, FundServ, non-Networked Exchange "C" = Load, FundServ, Networked Trade "D" = Load, FundServ, non-Networked Trade "E" = Load or No-Load, non-FundServ, Networked or non-Networked Exchange "F" = Load, non-FundServ Surcharge "G" = No-Load, FundServ, Networked Exchange "H" = No-Load, FundServ, non-Networked Exchange "I" = No-Load, FundServ, Networked Trade "J" = No-Load, FundServ, non-Networked Trade "K" = NTF, Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "L" = NTF, Below Minimum Load or No-Load, FundServ, or non-FundServ, Networked or non-Networked Trade "M" = NTF, Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "N" = NTF, SRS Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "O" = NTF, SRS Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Exchange "P" = NTF, SRS Below Minimum Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "Q" = NTF, SRS Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade "R" = SRS Reinvestment Trade "S" = SRS Trade "T" = SRS Exchange

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			<p>“U” = NTF, SRS Short Term Redemption Load or No-Load, Fund or non-FundServ, Networked/non Exchange</p> <p>“Z” = No-Load, FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund</p> <p>“0” = No-Load, non-FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund</p> <p>“9” = Load, FundServ Surcharge</p> <p>“\$” = Offshore Flex, Load or No-Load, SRS, Exchange, FundServ or non-FundServ, Networked or non-Networked Trade</p>
392 - 392	X(01)	AN	<p>SPREAD/STRADDLE INDICATOR (for options only); values include:</p> <p>“S” = Spread</p> <p>“T” = Straddle</p> <p>“b” = Not Applicable</p>
393 - 397	X(05)	AN	BATCH CODE
398 - 405	X(08)	AN	INVESTMENT MANAGER CODE
406 - 406	X(01)	AN	<p>DOLLAR ROLL INDICATOR; defines a type of trading strategy used in a given transaction (effective no later than July 10, 2017); values include:</p> <p>“B” = Series futures contracts (applies to Treasury trades)</p> <p>“D” = Dollar roll (applies to MBS trades)</p> <p>“S” = Series away from market (applies to Treasury trades)</p> <p>“W” = Weighted average price (applies to MBS trades)</p>
407 - 407	X(01)	AN	<p>HEDGED TRANSACTION INDICATOR (effective 3rd Q, 2020, TBA); values include:</p> <p>“H” = Hedged transaction</p> <p>“b” = Not Applicable</p>
408 - 409	X(02)	AN	Not Used
EXECUTION PARTICIPANTS/SIDES			
410 - 419	X(10)	AN	OFFSET ACCOUNT; street-side account
420 - 426	X(07)	AN	Not Used
427 - 430	X(04)	AN	EXECUTING BROKER
431 - 434	X(04)	AN	MAJOR BROKERAGE BADGE NUMBER
435 - 438	X(04)	AN	CONTRA BROKER; broker-dealer, market maker, broker acting as an agent, or dealer acting as principal offset account (street-side account)
439 - 442	X(04)	AN	MINOR BROKERAGE BADGE NUMBER
443 - 445	X(03)	AN	TRADER INITIALS
446 - 446	X(01)	AN	<p>STEP IN/STEP OUT INDICATOR; values include:</p> <p>“I” = Step In</p> <p>“O” = Step Out</p> <p>“b” = Not Applicable</p>
447 - 448	X(02)	AN	EXECUTION TERMINAL

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
449 - 454	X(06)	AN	Not Used
455 - 459	9(05)	N	EXECUTION SEQUENCE NUMBER
460 - 465	X(06)	AN	Not Used
CUSTOMER ACCOUNT INFORMATION			
466 - 466	X(01)	AN	PRIME BROKER INDICATOR; values include: “P” = Prime Broker “Q” = Prime Broker; COD Account “ B ” = Not Applicable
467 - 469	X(03)	AN	COUNTRY OF CITIZENSHIP; see Appendix Q for values
470 - 472	X(03)	AN	COUNTRY/STATE OF RESIDENCE; see Appendix Q for values
473 - 473	X(01)	AN	WITHHOLDING CODE/TAX EXEMPT IND.; values include: “0” = No Adoption Agreement “1” = Adoption Agreement “ B ” = Non-custodian
474 - 476	X(03)	AN	BASE CURRENCY; see Appendix N, “Currency Codes”
477 - 494	9(09)v9(09)	N	BASE CURRENCY EXCHANGE RATE
495 - 495	X(01)	AN	BASE CURRENCY MULT./DIVIDE CODE; values include: “M” = Multiply “D” = Divide
496 - 505	X(10)	AN	Not Used
INVESTMENT PROFESSIONAL EXECUTION INFORMATION			
506 - 508	X(03)	AN	PRIMARY EXECUTION INVESTMENT PROFESSIONAL
509 - 509	X(01)	AN	Not Used
510 - 512	X(03)	AN	INVESTMENT PROFESSIONAL 2 OVERRIDE
513 - 513	X(01)	AN	Not Used
514 - 531	9(09)v9(09)	N	INVESTMENT PROFESSIONAL 2 PERCENTAGE
532 - 534	X(03)	AN	INVESTMENT PROFESSIONAL 3 OVERRIDE
535 - 535	X(01)	AN	Not Used
536 - 553	9(09)v9(09)	N	INVESTMENT PROFESSIONAL 3 PERCENTAGE
554 - 558	X(05)	AN	Not Used
SECURITY INFORMATION			
559 - 559	X(01)	AN	SECURITY TYPE CODE; see Appendix B
560 - 560	X(01)	AN	SECURITY MODIFIER CODE; see Appendix B
561 - 561	X(01)	AN	SECURITY CALCULATION CODE; see Appendix B
562 - 564	X(03)	AN	MINOR PRODUCT CODE; see Appendix B
565 - 572	X(08)	AN	ASSET TYPE; see Appendix B
573 - 580	X(08)	AN	ASSET SUBTYPE; see Appendix B
581 - 588	X(08)	AN	ASSET SUB-SUBTYPE; see Appendix B
589 - 590	X(02)	AN	Not Used
591 - 594	X(04)	AN	INTERNATIONAL EXCHANGE CODE; see Appendix S
595 - 603	X(09)	AN	UNDERLYING CUSIP

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
604 - 610	X(07)	AN	Not Used
611 - 628	9(09)v9(09)	N	STRIKE PRICE; the price at which an option can be exercised
629 - 643	9(03)v9(12)	N	POOL FACTOR
644 - 644	X(01)	AN	NON-US SECURITY INDICATOR; values include: “1” = Non-US Security “2” = ADR/Canadian “ B ” = US Security
645 - 645	X(01)	AN	CONTINUOUS NET SETTLEMENT (CNS) ELIGIBILITY; values include: “1” = CNS Eligible “ B ” = Not CNS Eligible
646 - 646	X(01)	AN	DEPOSITORY TRUST COMPANY (DTC) ELIGIBILITY; values include: “1” = DTC Eligible “ B ” = Not DTC Eligible
647 - 647	X(01)	AN	Not Used
648 - 655	9(08)	N	EX-DIVIDEND DATE, in CCYYMMDD format
656 - 663	9(08)	N	RECORD DATE, in CCYYMMDD format
664 - 665	9(02)	N	NUMBER OF DESCRIPTION LINES
666 - 685	X(20)	AN	DESCRIPTION LINE 1
686 - 705	X(20)	AN	DESCRIPTION LINE 2
706 - 725	X(20)	AN	DESCRIPTION LINE 3
726 - 745	X(20)	AN	DESCRIPTION LINE 4
746 - 765	X(20)	AN	DESCRIPTION LINE 5
766 - 785	X(20)	AN	DESCRIPTION LINE 6
786 - 786	X(01)	AN	LEGEND CODE 1; see Appendix K, “Legend Codes”
787 - 787	X(01)	AN	Not Used
788 - 788	X(01)	AN	LEGEND CODE 2; see Appendix K, “Legend Codes”
789 - 795	X(07)	AN	Not Used
796 - 797	X(02)	AN	LEGEND CODE ONE; see Appendix K, “Legend Codes”
798 - 799	X(02)	AN	LEGEND CODE TWO; see Appendix K, “Legend Codes”
800 - 801	X(02)	AN	LEGEND CODE THREE; see Appendix K, “Legend Codes”
802 - 803	X(02)	AN	LEGEND CODE FOUR; see Appendix K, “Legend Codes”
804 - 805	X(02)	AN	LEGEND CODE FIVE; see Appendix K, “Legend Codes”
806 - 807	X(02)	AN	LEGEND CODE SIX; see Appendix K, “Legend Codes”
TRAILER INFORMATION			
808 - 809	X(02)	AN	Not Used
810 - 829	X(20)	AN	TRAILER LINE ONE
830 - 849	X(20)	AN	TRAILER LINE TWO
850 - 869	X(20)	AN	TRAILER LINE THREE
870 - 889	X(20)	AN	TRAILER LINE FOUR
890 - 909	X(20)	AN	TRAILER LINE FIVE

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
910 - 929	X(20)	AN	TRAILER LINE SIX
930 - 949	X(20)	AN	TRAILER LINE SEVEN
950 - 969	X(20)	AN	TRAILER LINE EIGHT
970 - 989	X(20)	AN	TRAILER LINE NINE
990 - 996	X(07)	AN	MIPS COMMENT; reserved for Rules Engine message; will display "RE-APRV" if systematically approved
997 - 1012	X(16)	AN	MIPS COMMENT; free-formatted information that was entered in NetExchange 360®
1013 - 1013	X(01)	AN	SOURCE OF INITIAL FUNDS PURCHASE INDICATOR; values include: "0" = Not Initial Purchase "1" = Initial Purchase "2" = Not Initial Purchase – Share Class Not Reviewed "3" = Initial Purchase – Share Class Not Reviewed "4" = Not Initial Purchase – Share Class Reviewed "5" = Initial Purchase – Share Class Reviewed "6" = Share Class Reviewed "7" = Share Class Not Reviewed
1014 - 1014	X(01)	AN	SOURCE OF FUNDS; values include: "2" = Account Credit Balance/Money Market "3" = MF/UIT Redemption "4" = Annuity Redemption "5" = New Monies "6" = Other Advisory Account "7" = Rollover/Qualified Account "8" = Securities Liquidation
1015 - 1034	X(20)	AN	MIPS COMMENT
OCC DATA SET – The following four fields (in position 1035 - 1055) comprise the OCC DATA SET to be used in lieu of the OPRA Symbol and applies only to options			
1035 - 1040	X(06)	AN	OPTION ROOT ID
1041 - 1046	9(06)	N	EXPIRATION DATE, in YYMMDD format
1047 - 1047	X(01)	AN	CALL/PUT Indicator, values include: "B" = Bank Pledge (Call) "C" = Call "D" = Bank Pledge (Put) "E" = Escrow Receipt "L" = Letter of Credit (Call) "M" = Letter of Credit (Put) "P" = Put
1048 - 1055	9(05)v9(03)	N	STRIKE PRICE
1056 - 1059	X(04)	AN	MORTGAGE-BACKED SECURITIES MARKET PARTICIPANT IDENTIFICATION (MBS MPID)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
1060 - 1060	X(01)	AN	BUNCHED TRADE INDICATOR (effective 09/06/2013); values include: “Y” = Bunched trade “N” = Not a bunched trade
1061 - 1061	X(01)	AN	CONFIRM PRINT INDICATOR; values include: “Y” = Duplicate corrected confirm generated “N” = Not applicable
1062 - 1077	X(16)	AN	INTERNATIONAL NON-DOLLAR SYMBOL (eff. 12/13/13)
1078 - 1078	X(01)	AN	CMTA INDICATOR (effective 3Q, 2014); values include: “1” = CMTA out “2” = CMTA in “ B ” = Not Applicable
1079 - 1082	X(04)	AN	CMTA BROKER NUMBER (effective 3Q, 2014)
1083 - 1084	X(02)	AN	CONFIRMATION CODE ONE; see Appendix S for values
1085 - 1086	X(02)	AN	CONFIRMATION CODE TWO; see Appendix S for values
1087 - 1088	X(02)	AN	CONFIRMATION CODE THREE; see Appendix S for values
1089 - 1090	X(02)	AN	CONFIRMATION CODE FOUR; see Appendix S for values
The next four fields relate to FINRA/MSRB Mark up/Mark down Disclosure Rule and apply only to Brokerage accounts			
1091 - 1108	9(09)v9(09)	N	PREVAILING MARKET PRICE (PMP); all zeroes represents “not provided”
1109 - 1126	9(16)v9(02)	N	TOTAL AMOUNT OF MARK UP/DOWN; this is the mark up amount for a buy trade or the mark down amount for a sell trade
1127 - 1127	X(01)	AN	TOTAL AMOUNT OF MARK UP/DOWN SIGN; values include: “+” = Positive value “-” = Negative value “ B ” = Not Applicable or Zeroes
1128 - 1136	9(04)v9(05)	N	PMP PERCENT; the sign for the percentage is the same as the sign for the Mark Up/Mark Down in position 1127, above
1137 - 1148	9(12)	N	EXPANDED EXECUTION TIME, in HHMISSNNNNNN format, effective 2 nd Q, 2018, TBA
1149 - 1158	X(10)	AN	<i>Reserved: tentatively ERROR ACCOUNT NUMBER</i>
1159 - 1249	X(91)	AN	Not Used
1250 - 1250	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; values include: “GE” = GTDE “GS” = GSDE
003 - 003	X(01)	AN	RECORD INDICATOR VALUE = “B”
004 - 011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012 - 021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (6), and Type (1); see Record A for values
022 - 022	X(01)	AN	Not Used
023 - 025	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
026 - 028	X(03)	AN	Not Used
029 - 031	X(03)	AN	Not Used
032 - 042	X(11)	AN	Not Used
Trade amounts and fees. Unless otherwise indicated, all fees and amounts are denominated in TRADE CURRENCY			
043 - 060	9(13)v9(05)	N	QUANTITY
061 - 061	X(01)	AN	QUANTITY SIGN; values include: “+” = Positive Quantity “-” = Negative Quantity “b” = Not Applicable or Zeroes
062 - 079	9(09)v9(09)	N	PRICE; the actual price of the customer transaction; displays on confirmations
080 - 082	X(03)	AN	TRADE CURRENCY; see Appendix N, “Currency Codes”
083 - 083	X(01)	AN	BASIS PRICE INDICATOR; indicates how the price was entered; values include: “b” = Dollar Price “1” = Yield “D” = Discount “2” = Mutual Fund
084 - 100	9(08)v9(09)	N	YIELD
101 - 101	X(01)	AN	YIELD SIGN; values include: “+” = Positive Yield “-” = Negative Yield “b” = Not Applicable
102 - 118	9(08)v9(09)	N	YIELD TO WORST
119 - 119	X(01)	AN	YIELD TO WORST SIGN; values include: “+” = Positive Yield to Worst “-” = Negative Yield to Worst “b” = Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
120 - 121	X(02)	AN	YIELD TO WORST CODE; values include: “M” = Yield to Maturity “O” = Yield to Par “C” = Yield to Call “P” = Yield to Put “R” = Yield to Pre-refunded “ B ” = Not Applicable
122 - 139	9(16)v9(02)	N	PERSHING CHARGE; contractual fee for services rendered based upon the type of relationship with Pershing
140 - 140	X(01)	AN	PERSHING CHARGE SIGN; values include: “+” = Amount Charged “-” = Amount Credited “ B ” = Not Applicable or Zeroes
141 - 158	9(16)v9(02)	N	TRANSACTION FEE (SEC FEE)
159 - 159	X(01)	AN	TRANSACTION FEE SIGN “+” = Amount Charged “-” = Amount Credited “ B ” = Not Applicable or Zeroes
160 - 177	9(16)v9(02)	N	REBATE AMOUNT; amount rebated to your firm
178 - 178	X(01)	AN	REBATE AMOUNT SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
179 - 196	9(16)v9(02)	N	NET AMOUNT; principal, plus/minus interest, plus/minus fees. Note: This amount is in settlement currency.
197 - 197	X(01)	AN	NET AMOUNT SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
198 - 200	X(03)	AN	SETTLEMENT CURRENCY; see Appendix N, “Currency Codes”
201 - 218	9(09)v9(09)	N	SETTLEMENT CURRENCY EXCHANGE RATE
219 - 219	X(01)	AN	SETTLEMENT CURRENCY MULTIPLY/DIVIDE CODE; values include: “M” = Multiply “D” = Divide
220 - 237	9(13)v9(05)	N	ACCRUED INTEREST (Fixed Income products only)
238 - 238	X(01)	AN	ACCRUED INTEREST SIGN; values include: “+” = Amount Charged “-” = Amount Credited “ B ” = Not Applicable or Zeroes
239 - 256	9(16)v9(02)	N	SERVICE CHARGE FOR IBD

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
257 - 257	X(01)	AN	SERVICE CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
258 - 275	9(16)v9(02)	N	POSTAGE (sometimes referred to as CONFIRM FEE)
276 - 276	X(01)	AN	POSTAGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
277 - 277	X(01)	AN	COMMISSION/SALES CREDIT TYPE; values include: “1” = Sales Credit Rate “2” = Commission by Discount “3” = Commission by Rate “4” or “A” = Commission by Amount “5” = Zero Commission “6” = Sales Credit Flat Amount “7” = Percentage of Principal “ B ” = Not Applicable
278 - 295	9(16)v9(02)	N	COMMISSION
296 - 296	X(01)	AN	COMMISSION SIGN; values include: “+” = Amount charged (same for Buy or Sell) “ B ” = Not Applicable or Zeroes
297 - 303	9(03)v9(04)	N	COMMISSION PERCENT DISCOUNT
304 - 314	X(11)	AN	Not Used
315 - 332	9(16)v9(02)	N	SALES CREDIT
333 - 333	X(01)	AN	SALES CREDIT SIGN; values include: “+” = Amount charged (same for Buy or Sell) “ B ” = Not Applicable or Zeroes
334 - 351	9(16)v9(02)	N	CONTINGENT DEFERRED SALES CHARGE (CDSC)
352 - 352	X(01)	AN	CDSC SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable or Zeroes
353 - 370	9(16)v9(02)	N	BASE COMMISSION (This is what the commission would be without any discounts applied.)
371 - 371	X(01)	AN	BASE COMMISSION SIGN; values include: “+” = Amount Debited (same for Buy or Sell) “-” = Amount Credited (same for Buy or Sell) “ B ” = Not Applicable or Zeroes
372 - 389	9(16)v9(02)	N	EQUITY MARK UP/MARK DOWN; the difference between the customer’s price (062-079) and the dealer’s purchase/sale (reported) price (784-811)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
390 - 390	X(01)	AN	EQUITY MARK UP/MARK DOWN SIGN; values include: “+” = Mark down amount “-” = Mark up amount “ B ” = Not Applicable or Zeroes
391 - 408	9(16)v9(02)	N	PRINCIPAL
409 - 409	X(01)	AN	PRINCIPAL SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
410 - 427	9(16)v9(02)	N	EXECUTION CHARGE
428 - 428	X(01)	AN	EXECUTION CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
429 - 429	X(01)	AN	EXECUTION ONLY INDICATOR; values include: “Y” = Execution Only “ B ” = Not Applicable
430 - 447	9(16)v9(02)	N	SETTLEMENT FEE – CUSTOMER (Clearance Charge)
448 - 448	X(01)	AN	SETTLEMENT FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
449 - 449	X(01)	AN	CLEARANCE ONLY INDICATOR; values include: “Y” = Clearance Only “N” = Pershing execution
450 - 467	9(16)v9(02)	N	FOREIGN RECEIVE/DELIVER CHARGE
468 - 468	X(01)	AN	FGN RECEIVE/DELIVER CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
469 - 486	9(16)v9(02)	N	NTF REDEMPTION FEE; includes base redemption fee for NTF eligible trades and add-on fee
487 - 487	X(01)	AN	NTF REDEMPTION FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
488 - 505	9(16)v9(02)	N	NTF REDEMPTION ADD-ON FEE
506 - 506	X(01)	AN	NTF REDEMPTION ADD-ON SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
507 - 524	9(16)v9(02)	N	MUTUAL FUND EXCHANGE FEE
525 - 525	X(01)	AN	MF EXCHANGE FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
526 - 543	9(16)v9(02)	N	SRS FUND EXCHANGE FEE
544 - 544	X(01)	AN	SRS FUND EXCHANGE FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
545 - 562	9(16)v9(02)	N	HANDLING FEE
563 - 563	X(01)	AN	HANDLING FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
564 - 581	9(16)v9(02)	N	STAMP DUTY
582 - 582	X(01)	AN	STAMP DUTY SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
583 - 600	9(16)v9(02)	N	PRIME BROKER FEE
601 - 601	X(01)	AN	PRIME BROKER FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
602 - 621	X(20)	AN	IBD MISCELLANEOUS CHARGE LABEL
622 - 639	9(16)v9(02)	N	IBD MISCELLANEOUS CHARGE
640 - 640	X(01)	AN	IBD MISCELLANEOUS CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
641 - 660	X(20)	AN	STREETSIDE MISCELLANEOUS CHARGE LABEL
661 - 678	9(16)v9(02)	N	STREETSIDE MISCELLANEOUS CHARGE
679 - 679	X(01)	AN	STREETSIDE MISC. CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
680 - 697	9(16)v9(02)	N	TRANSACTION LEVY

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
698 - 698	X(01)	AN	TRANSACTION LEVY SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
699 - 716	9(16)v9(02)	N	TRANSFER STAMP FEE
717 - 717	X(01)	AN	TRANSFER STAMP FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
718 - 735	9(16)v9(02)	N	TRANSFER TAX
736 - 736	X(01)	AN	TRANSFER TAX SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
737 - 754	9(16)v9(02)	N	CUSTOMER CONFIRM FEE
755 - 755	X(01)	AN	CUSTOMER CONFIRM FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
756 - 773	9(16)v9(02)	N	IBD CONFIRM FEE
774 - 774	X(01)	AN	IBD CONFIRM FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
775 - 792	9(16)v9(02)	N	FOREIGN FINANCIAL TRANSACTION TAX (<i>formerly named “VALUE ADDED TAX”</i>)
793 - 793	X(01)	AN	FOREIGN FINANCIAL TRANSACTION TAX SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
794 - 811	9(09)v9(09)	N	REPORTED PRICE; the dealer’s purchase/sale price
812 - 815	X(04)	AN	Not Used
816 - 835	X(20)	AN	ADDITIONAL TRAILER LINE ONE
836 - 855	X(20)	AN	ADDITIONAL TRAILER LINE TWO
856 - 875	X(20)	AN	ADDITIONAL TRAILER LINE THREE
876 - 895	X(20)	AN	ADDITIONAL TRAILER LINE FOUR
896 - 915	X(20)	AN	ADDITIONAL TRAILER LINE FIVE
916 - 935	X(20)	AN	ADDITIONAL TRAILER LINE SIX
936 - 955	X(20)	AN	FREEFORM LOT INFORMATION (1)
956 - 975	X(20)	AN	FREEFORM LOT INFORMATION (2)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
976 - 995	X(20)	AN	FREEFORM LOT INFORMATION (3)
996 - 1013	9(16)v9(02)	N	TRANSACTION (SEC) FEE (less option regulatory fee)
1014 - 1014	X(01)	AN	TRANSACTION (SEC) FEE SIGN; values include: “+” = Amount Charged “-” = Amount Credited “ B ” = Not Applicable or Zeroes
1015 - 1032	9(16)v9(02)	N	OPTION REGULATORY FEE
1033 - 1033	X(01)	AN	OPTION REGULATORY FEE SIGN; values include: “+” = Amount Charged “-” = Amount Credited “ B ” = Not Applicable or Zeroes
1034 - 1034	X(01)	AN	ALTERNATE SECURITY ID #1 TYPE, value includes: “P” = ISIN
1035 - 1046	X(12)	AN	ALTERNATE SECURITY ID #1
1047 - 1047	X(01)	AN	<i>Reserved for ALTERNATE SECURITY ID #2 TYPE</i>
1048 - 1059	X(12)	AN	<i>Reserved for ALTERNATE SECURITY ID #2</i>
1060 - 1077	9(16)v9(02)	N	NET AMOUNT IN USDE (effective 06/01/2012)
1078 - 1078	X(01)	AN	NET AMOUNT IN USDE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
1079 - 1096	9(16)v9(02)	N	INTERNATIONAL FOREIGN TRADING FEE (effective 12/13/2013)
1097 - 1097	X(01)	AN	INTERNATIONAL FOREIGN TRADING FEE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes
1098 - 1098	X(01)	AN	ALTERNATIVE TRADING SYSTEM (ATS) INDICATOR; for MSRB reporting (effective 3Q 2018, TBA); values include: “Y” = Yes “ B ” = Not Applicable
1099 - 1102	X(04)	AN	ALTERNATIVE TRADING SYSTEM (ATS) MPID; for TRACE reporting (effective 3Q 2018, TBA)
1103 - 1224	X(122)	AN	Not Used
1225 - 1228	9(04)	N	<i>Reserved for VERSION NUMBER, effective TBA</i>
1229 - 1248	X(20)	AN	<i>Reserved for PERSHING INTERNAL TRADE REFERENCE NUMBER, effective TBA</i>
1249 - 1249	X(01)	AN	For Pershing Internal Use Only
1250 - 1250	X(01)	AN	Literally “X”; indicates the end of detail record B

PERSHING STANDARD FILE LAYOUTS

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: GTDE = "GLBL/DOMESTIC B TRDS" GSDE = "GLBL/DOMESTIC B S/D 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 - 1249	X(1134)	AN	Not Used
1250 - 1250	X(01)	AN	Literally "Z"; indicates the end of the trailer record