

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 "BOFBFBFBFBFBPERSHINGB" (beginning of Pershing file)
019 - 036	X(18)	AN	Literally: GTDE = "GLBL/DOMESTICBTRDS" GSDE = "GLBL/DOMESTICBS/D B"
037 - 046	X(10)	AN	Literally "BDATA B OF B B"
047 - 056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057 - 067	X(11)	AN	Literally "BTO BREMOTEB"
068 - 071	X(04)	AN	REMOTE ID = "XXXX"
072 - 085	X(14)	AN	Literally "BBEGINS BHERE 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 "0" = 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

(cont.)

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

(cont.)

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 - 1157	X(09)	AN	ERROR ACCOUNT NUMBER, for cancels and corrections; effective 4 th Q, 2020, TBA
1158 - 1158	X(01)	AN	<i>Reserved</i>
1159 - 1241	X(83)	AN	Not Used
1242 - 1249	X(08)	AN	For Pershing Internal Use Only (FIST)
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</i> ALTERNATE SECURITY ID #2 TYPE
1048 - 1059	X(12)	AN	<i>Reserved for</i> ALTERNATE SECURITY ID #2
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	PERSHING INTERNAL VERSION NUMBER, effective early 1 st Q, 2021
1229 - 1248	X(20)	AN	PERSHING INTERNAL TRADE REFERENCE NUMBER, effective early 1 st Q, 2021
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