

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: GLOBAL TRADES / ORDERS

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 1250 characters
 Form Name: GTOE

DESCRIPTION

The Global Trades-Orders file (GTOE) combines GTDE (records A & B) and OELG (record C) and contains all Trade Date trades that were processed (executed and/or cleared) through Pershing's batch systems as of the previous business day along with associated order data. The file accommodates both domestic and non-domestic transactions.

Records A and B include today's trade-related data and Record C contains order-related data. They are grouped as one A, B and C record for each transaction.

The design of the layout in Record C has been formatted so that there is only one iteration of positions 667-1250, as the fields for each product type are identical.

The PERSHING INTERNAL TRADE REFERENCE NUMBER is now displayed in Record A, 063-082, as well as in Record C, 1026-1045, for record matching convenience.

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 "BOFBFBFBFBPERSHINGB" (beginning of Pershing file)
019-036	X(18)	AN	Literally "GLBLBTRDS/ORD-EXEC"
037-046	X(10)	AN	Literally "BDBATABFBFB"
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally "BTOBREMOTEB"
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-085	X(14)	AN	Literally "BBEGINSBHEREBB"
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 – TRADE DETAIL

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OE”
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 (5), Check Digit (1), 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	<i>Reserved</i>
023-025	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
026-028	X(03)	AN	<i>Reserved</i>
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

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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	<i>Reserved</i>
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 “  ” = 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

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PERSHING STANDARD FILE LAYOUTS

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

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

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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	MUTUALFUND 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

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POSITION	PICTURE	TYPE	DESCRIPTION
			<p>“T” = SRS Exchange</p> <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>

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POSITION	PICTURE	TYPE	DESCRIPTION
447-448	X(02)	AN	EXECUTION TERMINAL
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, “Asset Types,” for values
573-580	X(08)	AN	ASSET SUBTYPE; see Appendix B for values
581-588	X(08)	AN	ASSET SUB-SUBTYPE; see Appendix B for values
589-590	X(02)	AN	Not Used

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POSITION	PICTURE	TYPE	DESCRIPTION
591-594	X(04)	AN	INTERNATIONALEXCHANGE CODE; see AppendixS
595-603	X(09)	AN	UNDERLYING CUSIP
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 AppendixK, “Legend Codes”
787-787	X(01)	AN	Not Used
788-788	X(01)	AN	LEGEND CODE 2; see AppendixK, “Legend Codes”
789-795	X(07)	AN	Not Used
796-797	X(02)	AN	LEGEND CODE ONE; see AppendixK, “Legend Codes”
798-799	X(02)	AN	LEGEND CODE TWO; see AppendixK, “Legend Codes”
800-801	X(02)	AN	LEGEND CODE THREE; see AppendixK, “Legend Codes”
802-803	X(02)	AN	LEGEND CODE FOUR; see AppendixK, “Legend Codes”
804-805	X(02)	AN	LEGEND CODE FIVE; see AppendixK, “Legend Codes”
806-807	X(02)	AN	LEGEND CODE SIX; see AppendixK, “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

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
850-869	X(20)	AN	TRAILER LINE THREE
870-889	X(20)	AN	TRAILER LINE FOUR
890-909	X(20)	AN	TRAILER LINE FIVE
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

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POSITION	PICTURE	TYPE	DESCRIPTION
1056-1059	X(04)	AN	MORTGAGE-BACKED SECURITIES MARKET PARTICIPANT IDENTIFICATION (MBS MPID)
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 (effective 12/13/2013)
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
1149-1249	X(101)	AN	Not Used
1250-1250	X(01)	AN	Literally “X”; indicates the end of detail record A

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD B – TRADE DETAIL, CONTINUED

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OE”
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 (5), Check Digit (1), and Type (1); see Record A for values
022-022	X(01)	AN	<i>Reserved</i>
023-025	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
026-028	X(03)	AN	<i>Reserved</i>
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	(X01)	AN	YIELD TO WORST SIGN; values include: “+” = Positive Yield to Worst “-” = Negative Yield to Worst “ B ” = Not Applicable
120-121	X(02)	AN	YIELD TO WORST CODE; values include: “M” = Yield to Maturity “O” = Yield to Par “C” = Yield to Call

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“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 AppendixN, “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
257-257	X(01)	AN	SERVICE CHARGE SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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)
390-390	X(01)	AN	EQUITY MARK UP/MARK DOWN SIGN; values include: “+” = Mark Down Amount “-” = Mark Up Amount “ B ” = Not Applicable or Zeroes

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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	FOREIGN 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
507-524	9(16)v9(02)	N	MUTUALFUND EXCHANGE FEE

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
525-525	X(01)	AN	MFEXCHANGE 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
698-698	X(01)	AN	TRANSACTION LEVY SIGN; values include: “+” = Amount Debited “-” = Amount Credited “ B ” = Not Applicable or Zeroes

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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	VALUE ADDED TAX
793-793	X(01)	AN	VALUE ADDED 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)
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

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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: “I” = ISIN
1035-1046	X(12)	AN	ALTERNATE SECURITY ID #1
1047-1047	X(01)	AN	RESERVED FOR ALTERNATE SECURITY ID #2 TYPE
1048-1059	X(12)	AN	RESERVED FOR ALTERNATE SECURITY ID #2
1060-1077	9(16)v9(02)	N	NET AMOUNT IN USDE
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); values include: “Y” = Yes “ B ” = Not Applicable
1099-1102	X(04)	AN	ALTERNATIVE TRADING SYSTEM (ATS) MPID; for TRACE reporting (effective 3Q 2018)
1103-1248	X(146)	AN	Not Used
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

DETAIL RECORD C – ORDER DETAIL

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "OE"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "C"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1), and Type (1); see record A for values
022-022	X(01)	AN	<i>Reserved</i>
023-025	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
026-028	X(03)	AN	<i>Reserved</i>
029-031	X(03)	AN	Not Used
032-042	X(11)	AN	Not Used
043-044	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: "20" = TCMS "25" = ATOMS "30" = MFNL "35" = Fixed Income "40" = BARR "65" = Neovest "70" = NetX 360 Allocations "75" = FOMS "77" = LiquidPoint "78" = UTF "79" = RealTick "82" = Instinet "83" = ConvergX
045-064	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; the first character of a non-dollar order will contain a # symbol
065-072	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format
073-084	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format
085-092	9(08)	N	ORDER SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format
093-104	9(12)	N	ORDER SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format
105-106	X(02)	AN	ORDER RECORD TYPE; values include: "01" = New Order "02" = Cancelled Order "03" = Renewed Order "05" = Dropped "06" = Cancelled and Replaced Order (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“07” = Replacing Order “08” = Execution Only Order “09” = Short Form Cross (Cross Trade Entered via POPS System) “10” = Corrected Order “11” = Replacing Add On “21” = Parent Order “22” = Parent Order Cancelled “26” = Parent Order CXR Cancelled “27” = Parent Order Replacing “30” = Parent Order Corrected “40” = Allocation of Order
BOOKS AND RECORDS INFORMATION			
107-114	X(08)	AN	DATE INTRODUCING BROKER RECEIVES ORDER, in CCYYMMDD format (date on which the order is manually received by an introducing broker/dealer; for client-entered orders [where Order Entry Source Code = C for Client])
115-126	X(12)	AN	TIME INTRODUCING BROKER RECEIVES ORDER, in HHMISSNNNNNN format (time within Order Receipt Date on which received by order is manually received by an introducing broker/dealer; for client-entered orders [where Order Entry Source Code = C for Client])
127-136	X(10)	AN	IBD ORDER RECEIPT TIME ZONE; for all orders entered into an Order Entry system, the time zone region entered in this field indicates the time zone region in which the time is expressed when the introducing broker/dealer (IBD) associate received the order from the client
137-144	X(08)	AN	DATE PERSHING ASSOCIATE ENTERS ORDER, in CCYYMMDD format
145-156	X(12)	AN	TIME PERSHING ASSOCIATE ENTERS ORDER, in HHMISSNNNNNN format (for all orders entered into an Order Entry system, the time entered in this field indicates the time when the Pershing associate entered the order)
157-166	X(10)	AN	PERSHING ASSOCIATE ORDER ENTRY TIME ZONE; for orders entered into an Order Entry system; this time zone region indicates the time zone region in which the time is expressed when the Pershing associate, entered the order.
167-174	9(08)	N	ORDER ACTIVITY EFFECTIVE DATE, in CCYYMMDD format
175-184	X(10)	AN	ORDER ACTIVITY EFFECTIVE TIMEZONE
185-192	9(08)	N	ORDER ACTIVITY STATUS UPDATE DATE, in CCYYMMDD format
193-204	9(12)	AN	ORDER ACTIVITY STATUS UPDATE TIME, in HHMISSNNNNNN format
205-205	X(01)	AN	DISCRETION EXERCISED CODE; values include: “Y” = Discretion was Exercised “N” = Discretion was not Exercised “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
206-207	X(02)	AN	PRICE TYPE CODE; value assigned to uniquely identify conditions surrounding the price of an order; values include: "01" = Market Order (market price at a time order hits) "02" = Limit Order (buy/sell at a specific price or better) "03" = Stop Order (buy/sell at a market price once the security has traded at a specific price) "04" = Stop Limit Order (buy/sell at a specific price or better but only after a given price has been reached) "05" = Over Parity "06" = Under Parity "07" = Parity "99" = Price type not available
208-209	X(02)	AN	TIME IN FORCE CODE; value assigned to identify the timeframe in which the order is effective; if the parameters are not met within timeframe, the order will expire; values include: "01" = Day Order "02" = GTC (Good until Cancelled) "03" = Fill or Kill (execute immediately and in full or cancel) "04" = Immediate or Cancel "05" = Execute at Opening Only "06" = GTX; Good until Cxl/Eligible for Extended Market hours "07" = Good until Date "08" = Good for Month "09" = Good for Week "10" = Good until Time "11" = Pre-Market Session "12" = After-Market Session "13" = Crossing Session "14" = Day Plus "15" = Market on Close "99" = Time in Force not available
210-210	X(01)	AN	ALL OR NONE INDICATOR; identifies whether or not the entire order must be filled in order to execute; values include: "Y" = Partial Fulfillment not Allowed "N" = Partial Fulfillment is Allowed "U" = All or None unknown
211-212	X(02)	AN	BUY/SELL QUALIFIER CODE; values include: "01" = Buy "02" = Buy Minus; buy at lower than current mkt price "03" = Sell "04" = Sell Plus; execute only if price is higher than last price "05" = Short Sale; sale of a security not owned by the seller "06" = Short Exempt "99" = Buy/Sell Qualifier not available

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
213-214	X(02)	AN	CANCEL STATUS CODE; values include: “ BB ” = Not Applicable “01” = Full “02” = Replaced “03” = Partial “99” = Cancel status not available
215-215	X(01)	AN	CANCEL/CORRECT REASON CODE; identifies the reason for a cancellation or correction; values include: “1” = Trade corrected after it settled “2” = Trade corrected by the system as a result of an earlier pre-settlement correction “5” = Trade post/settle cancelled “6” = Trade NSCC Notification “9” = Trade correction not available “C” = Trade corrected after entering P&S, but before settling “D” = Trade deleted on Entry Date “N” = Trade has not been cancelled, corrected or restored “R” = Trade restored; today’s correction/deletion annulled “U” = Trade corrected on Entry Date “X” = Trade cancelled after entering P&S, but before settling “Z” = Trade cancelled by the system as a result of an earlier pre-settlement correction
216-216	X(01)	AN	CALL/PUT INDICATOR, values include: “C” = Call “P” = Put “B” = Bank Pledge (Call) “D” = Bank Pledge (Put) “E” = Escrow Receipt “L” = Letter of Credit (Call) “M” = Letter of Credit (Put) “9” = Not Applicable
217-217	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD C; values include: “A” = Alternative Investments “E” = Equities/Option “F” = Fixed Income “M” = Mutual Fund “U” = UIT
The following sets of fields applies to the PRODUCT IDENTIFIER indicated in position 217, above			

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (See Position 217-217/Product Identifier = “E” For Equities/Options)

POSITION	PICTURE	TYPE	DESCRIPTION
217-217	X(01)	AN	PRODUCT TYPE = “E”
218-218	X(01)	AN	COMPLEX ORDER INSTRUCTION CODE; values include: “1” = Spread “2” = Straddle “3” = Combo “4” = Hedge “5” = OR (at limit price OR market on close) “6” = Switch “7” = SFX (Short Form Cross Trade) Entered via POPS “8” = Two-sided Cross “9” = Complex order instruction unknown or unavailable
219-219	X(01)	AN	DO NOT INCREASE (DNI) QUANTITY INDICATOR; instruction on GTC, buy limit and sell stop orders that prevent the quantity from increasing due to a stock split or dividend; values include: “Y” = Yes “N” = No “U” = Unknown
220-220	X(01)	AN	DO NOT REDUCE PRICE (DNR) INDICATOR; instruction on a buy limit or sell stop order to not reduce order price when stock goes ex-dividend and price is reduced; does not apply to rights or stock dividends; values include: “Y” = Yes “N” = No “U” = Unknown
221-221	X(01)	AN	OPTION OPEN/CLOSE CODE; identifies whether the order is to open or close an option position; values include: “1” = Open “2” = Close “9” = Unknown
222-239	9(09)v9(09)	N	LIMIT PRICE; price specified for a limit order or a stop limit order, to be executed at this price or better; for a stop limit order, a stop price is also specified. For NetExchange 360 allocations this will carry Average Price or Allocated Price.
240-241	X(02)	AN	PRICE QUALIFIER CODE; value as signed to uniquely identify additional qualifiers of the price; values include: “01” = Basis “02” = Or Better “03” = With or Without (execute odd lot order without round lot print) “04” = Market if Touched (buy/sell when preset market price is reached, at which point it becomes a market order) (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			"05" = Stop (when Price Type = Stop or Stop Limit) "06" = On Close "07" = Closing Offset "99" = Price qualifier unknown
242-259	9(09)v9(09)	N	STOP PRICE; specified price for a stop order or a stop limit order, to buy or sell at the market price, once the security has traded at the stop price; for a stop limit order, a limit price is also specified
260-260	X(01)	AN	ORDER VARIANCE TYPE CODE; values include: "P" = Percentage "D" = Dollar "U" = Unknown
261-261	X(01)	AN	QUOTE PREFERENCE CODE; values include: "A" = National Best Bid and Offer (NBBO) "B" = Last trade "U" = Unknown
262-273	X(12)	AN	TRAILER TO MARKET; values include: "MKT" = Market Order
274-313	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
314-666	X(353)	AN	Not Used
The remaining common fields for record C are displayed after the final iteration of the various product types.			

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (See Position 217-217/Product Identifier = “M” for Mutual Funds)

POSITION	PICTURE	TYPE	DESCRIPTION
217-217	X(01)	AN	PRODUCT TYPE = “M”
218-218	X(01)	AN	CDSC WAIVER REASON TYPE CODE; why CDSC (deferred sales charge) was waived at redemption; values include: “3” = No Sales Charge – Other “4” = CDSC Waiver Due to Correction “5” = Death “6” = Disability “7” = Mandatory Distribution “8” = Systematic Withdrawal “9” = Waiver defined contribution “A” = Hardship “B” = No commission “U” = Unknown or Not Applicable
219-236	9(16)v9(02)	N	LOI AMOUNT; breakpoint dollar value associated with a Letter of Intent; this applies to load funds only
237-237	X(01)	AN	LOI/ROA CODE; identifies the presence of a Letter of Intent or Rights of Accumulation for this order; values include: “L” = LOI “R” = ROA “U” = Unknown or Not Applicable
238-255	9(16)v9(02)	N	ROA AMOUNT; breakpoint dollar value associated with a Rights of Accumulation; this applies to load funds only
256-256	X(01)	AN	NAV (Net Asset Value) STATUS CODE; values include: “0” = Other “1” = Net Value Asset Transfer “2” = Repurchase “3” = Employee “4” = Error Correction “5” = Wrap Fee Account “6” = Commission “7” = Commissionable Defined Contribution Plan “8” = Non-Commissionable Defined Contribution Plan “9” = Section 529 “A” = Reinvestment “B” = Per Agreement “E” = Self-Directed Brokerage Account “U” = Unknown NAV Status “N” = Purchase Was Not Requested as a Net Value Asset
257-666	X(410)	AN	Not Used
The remaining common fields for record C are displayed after the final iteration of the various product types.			

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (See Position 217-217/Product Identifier = “F” for Fixed Income)

POSITION	PICTURE	TYPE	DESCRIPTION
217-217	X(01)	AN	PRODUCT TYPE = “F”
218-235	9(13)v9(05)	N	LOT SIZE
236-253	9(13)v9(05)	N	MINIMUM LOT QUANTITY
254-271	9(16)v9(02)	N	MISCELLANEOUS FEE
272-289	9(09)v9(09)	N	POOL FACTOR
290-307	9(16)v9(02)	N	REMAINING BALANCE
308-308	X(01)	AN	REMAINING BALANCE SIGN; values include: “+” = Positive Quantity “-” = Negative Quantity “ B ” = Not Available
309-408	X(100)	AN	SECURITY DESCRIPTION; free-form text
409-426	9(09)v9(09)	N	LIMIT PRICE
427-445	X(19)	AN	Not Used
446-446	X(01)	AN	MATERIALEVENT INDICATOR; values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
447-447	X(01)	AN	PRINCIPAL CONSENT INDICATOR (effective late 1 st Q, 2016); values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
448-487	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
488-666	X(179)	AN	Not Used
The remaining common fields for record C are displayed after the final iteration of the various product types.			

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (See Position 217-217/Product Identifier = “U” for UIT)

POSITION	PICTURE	TYPE	DESCRIPTION
217-217	X(01)	AN	PRODUCT TYPE = “U”
218-235	9(13)v9(05)	N	LOT SIZE
236-253	9(16)v9(02)	N	AMOUNT
254-271	9(16)v9(02)	N	MISCELLANEOUS FEE
272-283	X(12)	AN	CUTOFF TIME, in HHMISSNNNNNN format
284-307	X(24)	AN	Not Used
308-308	X(01)	AN	INPUT LOT SIZE TYPE; values include: “Q” = Quantity “A” = Amount “U” = Unknown
309-309	X(01)	AN	OVER/UNDER BUY RULE CODE; values are: “O” = Over “U” = Under “N” = Not Applicable
310-310	X(01)	AN	NAV STATUS CODE; values are: “3” = Employee “4” = Error correction “5” = Wrap CUSIP trade “6” = Commission “A” = Reinvestment “U” = Unknown
311-410	X(100)	AN	SECURITY DESCRIPTION; free-form text
411-411	X(01)	AN	ROLLOVER INDICATOR; values include: “Y” = Rollover “N” = No rollover “U” = Unknown
412-429	9(16)v9(02)	N	BREAK POINT AMOUNT
430-430	X(01)	AN	BREAK POINT AMOUNT SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Available
431-448	9(13)v9(05)	N	BREAK POINT QUANTITY
449-449	X(01)	AN	BREAK POINT QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Available
450-450	X(01)	AN	BREAK POINT TYPE CODE; values include: “D” = Dollar “N” = Unit “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
451-490	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
491-666	X(176)	AN	Not Used
The remaining common fields for record C are displayed after the final iteration of the various product types.			

ALTERNATE DETAIL RECORD C – (See Position 217-217/Product Identifier = “A” for Alternative Investments)

POSITION	PICTURE	TYPE	DESCRIPTION
217-217	X(01)	AN	PRODUCT TYPE = “A”
218-219	X(02)	AN	SETTLEMENT LOCATION CODE; states where the settlement of the funds for the trade will be done; values include: “US” = US Settlement “ b ” = Not US Settlement or information not available
220-220	X(01)	AN	ALTERNATIVE INVESTMENT SUITABILITY ATTESTATION; records the IBD’s attestation that a suitability check before the customer trades AIs; values include: “Y” = Yes; IBD attests that suitability check was done “N” = No; IBD does not attest that suitability check was done
221-221	X(01)	AN	SUBSCRIPTION DOCUMENT DELIVERED; alerts the approvers as to whether or not they should expect to see a subscription document along with the order; values include: “Y” = Yes; subscription document will be delivered “N” = No; subscription document will not be delivered
222-222	X(01)	AN	SUBSCRIPTION DOCUMENT NOT DELIVERED REASON CODE; explains to approvers why a subscription document has not been delivered to Pershing; values include: “1” = Sponsor not required “2” = Already with sponsor “U” = Not answered
223-223	X(01)	AN	REINVEST DIVIDEND INCOME/CAPITAL GAINS; tells the sponsor of the Fund whether dividends and capital gains should be reinvested or paid in cash; values include: “Y” = Reinvest “N” = Do not reinvest
224-226	X(03)	AN	BRANCH OVERRIDE; indicates if another branch (office) will receive the commission
227-227	X(01)	AN	TRANSACTION FEE DESIGNATION; allows IBD to redirect transaction fee to IBD’s account rather than customer’s account. Provides internal users the ability to waive fee; values include: “C” = Customer account “I” = IBD/RIA account “X” Waive transaction fee “U” = Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
228-245	9(16)v9(02)	N	TRANSACTION FEE AMOUNT
246-246	X(01)	AN	TRANSACTION FEE AMOUNT SIGN; values include: “+” = Positive amount “-” = Negative amount “b” = Not Applicable
247-286	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
287-666	X(380)	AN	Not Used
The remaining common fields for record C are displayed after this final iteration of the various product types.			

POSITION	PICTURE	TYPE	DESCRIPTION
Below represents the common fields for Record C, beginning in 667 through the end of the record			
667-668	X(02)	AN	CANCEL/CORRECT CODE; values include: “01” = Post-Settlement Date Cancel “01” = Pre-Settlement Date Cancel “01” = Pre-Settlement Date Correction “01” = Post-Settlement Date Correction “99” = Not Available “b b” = Not Applicable
669-708	X(40)	AN	LOCATION OF SECURITY
709-748	X(40)	AN	COMMENTS; free-form
749-788	X(40)	AN	EXTERNAL CLIENT ORDER ID
789-806	9(13)v9(05)	N	LEAVES QUANTITY, replacing other security-specific fields
807-807	X(01)	AN	LEAVES QUANTITY SIGN, replacing other security-specific fields; values include: “+” = Positive Quantity “-” = Negative Quantity “b” = Not Available
808-822	X(15)	AN	SOURCE SYSTEM CREATION USER ID; will be blank if source of data is not a Pershing system
823-830	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; ID of user performing last update in source system. Will be blank if source of data is not Pershing system
831-832	X(02)	AN	ORDER EXECUTION STATUS; values include: “01” = Open Order “02” = Partially Filled “03” = Fully Filled “04” = Acknowledged Order “05” = Unpriced Order “99” = Execution status not available
833-840	X(08)	AN	PERSHING SYSTEM ORDER APPROVAL DATE, in CCYYMMDD format (the date on which approval of the order occurred via a Pershing system)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
841-852	X(12)	AN	PERSHING SYSTEM ORDER APPROVAL TIME, in HHMISSNNNNNN format (time within the date on which approval of the order occurred via a Pershing system)
853-867	X(15)	AN	PERSHING SYSTEM ORDER APPROVAL USER ID; identifies the person who has approved an order (could be a Pershing associate or an IBD associate); will be blank if source of data is not a Pershing system
868-907	X(40)	AN	IBD ORDER RECEIVED FROM (Effective 04/25/2014); represents name of IBD associate receiving the order when another individual entered the order. This would never be a cross-firm associate. Both order entry and order receipt individual are from the same company.
PERSHING ORDER RECEIPT DATA (Effective 04/25/2014)			
908-915	X(08)	AN	PERSHING ORDER RECEIPT DATE, in CCYYMMDD format; represents the date that the Pershing associate receives the order
916-927	X(12)	AN	PERSHING ORDER RECEIPT TIME, in HHMISSNNNNNN format; represents the time the Pershing associate receives the order
928-937	X(10)	AN	PERSHING ORDER RECEIPT TIMEZONE; indicates the time zone for the time entered into a Pershing system
938-977	X(40)	AN	PERSHING ORDER RECEIVED FROM; the name of the Pershing associate receiving the order when another individual entered the order into the system. This would never be a cross-firm associate. Both order entry and order receipt individual are from the same company.
EXTERNAL ORDER ENTRY DATA (Effective 04/25/2014)			
978-985	X(08)	AN	EXTERNAL ORDER ENTRY DATE, CCYYMMDD format; represents the date that the order was entered into a non-Pershing Order Entry system
986-997	X(12)	AN	EXTERNAL ORDER ENTRY TIME, in HHMISSNNNNNN format; represents the time the order was entered into a non-Pershing Order entry system
998-1007	X(10)	AN	EXTERNAL ORDER ENTRY TIMEZONE; indicates the time zone for the time entered into the non-Pershing Order Entry system
1008-1023	X(16)	AN	EXECUTION FACILITY NAME, in case of additional exchange routes
1024-1025	X(02)	AN	ORDER TYPE CODE; identifies the type of order; values may be different based on source and product type; values include: "01" = Simple Order "02" = Complex (two-part) order (ATOMS only) "03" = Exchange (Mutual Fund Order Not Filled) "04" = Exchange Trade (Mutual Fund Order Filled) "05" = Trade (Mutual Funds only) "06" = Cash Adjustment (Mutual Funds only) "98" = Other Order (ATOMS only) "99" = Not Known/Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
1026-1045	X(20)	AN	PERSHING INTERNAL TRADE REFERENCE NUMBER; matches the value in Record A, 063-082 (effective 01/2016)
1046-1046	X(01)	AN	TICK SIZE PILOT RETAIL ATTESTATION INDICATOR (effective TBA); Retail Liquidity Program (RLP), which promotes price improvement for an individual investor's retail order flow to NYSE and NYSE MKT for listed securities. Retail Member Organizations (RMOs) who submit eligible retail order flow to the Exchange will need to attest with their broker/dealers annually to acknowledge that their order flow is being sent by humans. RMOs who submit eligible retail orders must not send from trading algorithms or other computerized methodology; values include: "Y" = Yes; attestation submitted "N" = No; no attestation submitted "U" = Unknown
1047-1048	X(02)	AN	BROKERAGE/BANK CUSTODY INDICATOR; identifies whether account is Brokerage or Bank Custody; values include: "00" = Brokerage Account "01" = Bank Custody Account
1049-1049	X(01)	AN	CALCULATED UIT ROLLOVER IND.; values include: "Y" = Yes; calculated rollover "N" = No calculated rollover "U" = Calculated rollover unknown "b" = Not applicable
1050-1050	X(01)	AN	APPLIED UIT ROLLOVER INDICATOR; values include: "Y" = Yes; applied rollover "N" = No applied rollover "U" = Applied rollover unknown "b" = Not applicable
1051-1053	X(03)	AN	PRINCIPAL/AGENCY INDICATOR; identifies order capacity; effective 09/08/2017; see Appendix V, Principal/Agency Codes"
1054-1054	X(01)	AN	LIQUIDITY INDICATOR, effective 1 st Q 2020; values include: "1" = Liquidity added "2" = Liquidity removed "3" = Liquidity routed "4" = Liquidity auction "b" = Liquidity unknown or not applicable
1055-1058	X(04)	AN	LIQUIDITY TYPE, effective 1 st Q 2020
1059-1098	X(40)	AN	FIRM DESIGNATED IDENTIFIER (FDID), effective 1 st Q 2020
1099-1227	X(129)	AN	Not Used
1228-1245	X(18)	AN	ORDER IDENTIFIER (effective 01/2016)
1246-1248	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
1249-1249	X(01)	AN	<i>Reserved</i>
1250-1250	X(01)	AN	Literally "X"; indicates the end of detail record C

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 "GLBL B TRDS/ORD-EXEC"
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