

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: ORDER AUDIT TRAIL SYSTEM (OATS) REPORTING

GENERAL INFORMATION

File Frequency: Daily
Record Size: 750 characters
Form Name: OATS

DESCRIPTION

The Order Audit Trail System (OATS) file contains the same information as found in the reports that Pershing provides to customers, in FINRA's data format. This is done to assist our customers in complying with FINRA's Order Audit Trail System. The file consists of several detail records in addition to Pershing Header and Trailer.

Each record type will follow the other.

Record A - OATS Header

Record B - New Order "NW" Report

Record C - Route "RT" Report

Record D - Desk "DS" Report

Record E - Combined Order/Route "OR" Report

Record F - Combined Order/Execution "OE" Report

Record G - Cancel "CL" Report

Record H - Cancel/Replace "CR" Report

Record I - OATS Trailer

The OATS file can be configured only on the IBD level.

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

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FILE LAYOUT SPECIFICATIONS

PERSHING HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOF B B B B B B B B PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "OATS B AUDIT B TRAIL B 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"
105-749	X(645)	AN	Not Used
750-750	X(01)	AN	Literally "A"; indicates the end of the header record

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RECORD A – OATS HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “A”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#HD#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-041	X(16)	AN	VERSION DESCRIPTION; literally “OATS B D1999-01”
042-042	X(01)	AN	Field delimiter; literally “;”
043-050	9(08)	N	GENERATION DATE, in CCYYMMDD format
051-051	X(01)	AN	Field delimiter; literally “;”
052-071	X(20)	AN	FIRM FORE ID
072-072	X(01)	AN	Field delimiter; literally “;”
073-080	X(08)	AN	REPORTING/TRANSMITTING OSO ID
081-081	X(01)	AN	Field delimiter; literally “;”
082-101	X(20)	AN	USER ID
102-102	X(01)	AN	Field delimiter; literally “;”
103-122	X(20)	AN	PASSWORD
123-123	X(01)	AN	Field delimiter; literally “;”
124-127	X(04)	AN	ORDER RECEIVING FIRM MPID
128-128	X(01)	AN	Field delimiter; literally “;”
129-129	X(01)	AN	End of record marker; literally “ ”
130-749	X(620)	AN	Not Used
750-750	X(01)	AN	Literally “B”; indicates the end of the OATS Header Record

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RECORD B – NEW ORDER “NW” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “B”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “NW” = New Order Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format (required if action type is C, D, or R)
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ B ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID
127-127	X(01)	AN	Field delimiter; literally “;”
128-131	X(04)	AN	ROUTING FIRM MPID
132-132	X(01)	AN	Field delimiter; literally “;”
133-172	X(40)	AN	ROUTED ORDER ID

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POSITION	PICTURE	TYPE	DESCRIPTION
173-173	X(01)	AN	Field delimiter; literally “;”
174-190	9(17)	N	ORDER RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
191-191	X(01)	AN	Field delimiter; literally “;”
192-192	X(01)	AN	RECEIVED METHOD CODE; values include: “E” = Electronic “N” = Manual “S” = Smart routers
193-193	X(01)	AN	Field delimiter; literally “;”
194-207	X(14)	AN	ISSUE SYMBOL ID
208-208	X(01)	AN	Field delimiter; literally “;”
209-210	X(02)	AN	BUY/SELL CODE; values include “ B ” = Buy “SL” = Sell Long “SS” = Sell Short “SX” = Short Sale Exempt
211-211	X(01)	AN	Field delimiter; literally “;”
212-222	9(11)	N	SHARE QUANTITY
223-223	X(01)	AN	Field delimiter; literally “;”
224-241	9(10)v9(08)	N	LIMIT PRICE
242-242	X(01)	AN	Field delimiter; literally “;”
243-243	X(01)	AN	CUSTOMER INSTRUCTION FLAG; values include: “Y” = Show price for limit order “N” = Do not show price for limit order “ b ” = Not populated
244-244	X(01)	AN	Field delimiter; literally “;”
245-262	9(10)v9(08)	N	STOP PRICE
263-263	X(01)	AN	Field delimiter; literally “;”
264-266	X(03)	AN	TIME IN FORCE CODE; values include: “DAY” = Day order “GTC” = Good until cancelled “GTD” = Good until date “GTT” = Good till time “GTM” = Good for month (last business day of month) “GTX” = GTC/eligible for extended market orders “ BBB ” = Interpreted as market order
267-267	X(01)	AN	Field delimiter; literally “;”
268-275	9(08)	N	EXPIRATION DATE, in CCYYMMDD format
276-276	X(01)	AN	Field delimiter; literally “;”
277-285	9(09)	N	EXPIRATION TIME, in HHMISSCCC format
286-286	X(01)	AN	Field delimiter; literally “;”

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POSITION	PICTURE	TYPE	DESCRIPTION
287-289	X(03)	AN	DO NOT REDUCE/DO NOT INCREASE CODE; values include: “DNR” = Do not reduce “DNI” = Do not increase “DIR” = Directed order “ B B B ” = Not applicable
290-290	X(01)	AN	Field delimiter; literally “;”
291-293	X(03)	AN	FIRST SPECIAL HANDLING CODE; see Appendix Y for values
294-294	X(01)	AN	Field delimiter; literally “;”
295-297	X(03)	AN	SECOND SPECIAL HANDLING CODE; see Appendix Y
298-298	X(01)	AN	Field delimiter; literally “;”
299-301	X(03)	AN	THIRD SPECIAL HANDLING CODE; see Appendix Y
302-302	X(01)	AN	Field delimiter; literally “;”
303-305	X(03)	AN	FOURTH SPECIAL HANDLING CODE; see Appendix Y
306-306	X(01)	AN	Field delimiter; literally “;”
307-309	X(03)	AN	FIFTH SPECIAL HANDLING CODE; see Appendix Y
310-310	X(01)	AN	Field delimiter; literally “;”
311-322	X(12)	AN	RECEIVING TERMINAL ID
323-323	X(01)	AN	Field delimiter; literally “;”
324-335	X(12)	AN	RECEIVING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
336-336	X(01)	AN	Field delimiter; literally “;”
337-348	X(12)	AN	ORIGINATING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
349-349	X(01)	AN	Field delimiter; literally “;”
350-350	X(01)	AN	ACCOUNT TYPE CODE; values include: “A” = Institutional “C” = Combined “E” = Employee Account “I” = Individual “O” = Market Maker “P” = Proprietary

(cont.)

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POSITION	PICTURE	TYPE	DESCRIPTION
			“R” = Retail (<i>no longer valid value</i>) “U” = Unknown “X” = Error Account “ B ” = Not applicable
351-351	X(01)	AN	Field delimiter; literally “;”
352-352	X(01)	AN	PROGRAM TRADING CODE; values include: “Y” = Part of program trade “N” = Not a part of program trade “X” = Not known; ECN only “ B ” = Not applicable
353-353	X(01)	AN	Field delimiter; literally “;”
354-354	X(01)	AN	ARBITRAGE TRADING CODE; values include: “Y” = Part of an arbitrage strategy “N” = Not part of an arbitrage strategy “X” = Not known (<i>not an accepted value for retail or employee orders</i>) “ B ” = Not applicable
355-355	X(01)	AN	Field delimiter; literally “;”
356-356	X(01)	AN	MEMBER TYPE CODE; values include: “A” = Affiliate, not a FINRA member “C” = ECN “E” = Excluded member “M” = FINRA member “N” = Not a FINRA member
357-357	X(01)	AN	Field delimiter; literally “;”
358-358	X(01)	AN	ECN FLAG; values include: “Y” = Organization is an ECN “ B ” = Organization is not an ECN
359-359	X(01)	AN	Field delimiter; literally “;”
360-376	9(17)	N	ORDER CANCEL TIMESTAMP, in CCYYMMDDHHMISSCCC format
377-377	X(01)	AN	Field delimiter; literally “;”
378-378	X(01)	AN	CANCELLED BY FLAG; values include: “C” = Customer “F” = Firm “ B ” = Not applicable
379-379	X(01)	AN	Field delimiter; literally “;”
380-391	X(12)	AN	INFORMATION BARRIER ID
392-392	X(01)	AN	Field delimiter; literally “;”
393-409	9(17)	N	DESK RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
410-410	X(01)	AN	Field delimiter; literally “;”

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POSITION	PICTURE	TYPE	DESCRIPTION
411-422	X(12)	AN	DESK TYPE CODE; see Appendix Y for values
423-423	X(01)	AN	Field delimiter; literally “;”
424-426	X(03)	AN	DESK SPECIAL HANDLING CODE 1; see Appendix Y
427-427	X(01)	AN	Field delimiter; literally “;”
428-430	X(03)	AN	DESK SPECIAL HANDLING CODE 2; see Appendix Y
431-431	X(01)	AN	Field delimiter; literally “;”
432-434	X(03)	AN	DESK SPECIAL HANDLING CODE 3; see Appendix Y
435-435	X(01)	AN	Field delimiter; literally “;”
436-438	X(03)	AN	DESK SPECIAL HANDLING CODE 4; see Appendix Y
439-439	X(01)	AN	Field delimiter; literally “;”
440-442	X(03)	AN	DESK SPECIAL HANDLING CODE 5; see Appendix Y
443-443	X(01)	AN	Field delimiter; literally “;”
444-460	9(17)	N	TMO TRIGGER TIMESTAMP, in CCYMMDDHHMISSCCC format
461-461	X(01)	AN	Field delimiter; literally “;”
462-462	X(01)	AN	NEGOTIATED TRADE FLAG; values include: “Y” = Negotiated trade “ b ” = Not negotiated trade
463-463	X(01)	AN	Field delimiter; literally “;”
464-464	X(01)	AN	ORDER ORIGINATION CODE; values include: “F” = Order originated by customer or with the firm “W” = Order received from another broker/dealer
465-465	X(01)	AN	Field delimiter; literally “;”
466-480	X(15)	AN	REJECTED ROE ID
481-481	X(01)	AN	Field delimiter; literally “;”
482-482	X(01)	AN	End of record marker; literally “ ”
483-749	X(267)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the NW Record

PERSHING STANDARD FILE LAYOUTS

RECORD C – ROUTE “RT” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “C”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “RT” = Route Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ E ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID; for the replaced order
127-127	X(01)	AN	Field delimiter; literally “;”
128-131	X(04)	AN	SENT TO FIRM MPID
132-132	X(01)	AN	Field delimiter; literally “;”
133-172	X(40)	AN	ROUTED ORDER ID
173-173	X(01)	AN	Field delimiter; literally “;”
174-187	X(14)	AN	ISSUE SYMBOL ID
188-188	X(01)	AN	Field delimiter; literally “;”

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
189-205	9(17)	N	ORDER SENT T/S, in CCYYMMDDHHMISSCCC format
206-206	X(01)	AN	Field delimiter; literally “;”
207-217	9(11)	N	ROUTED SHARES QUANTITY
218-218	X(01)	AN	Field delimiter; literally “;”
219-219	X(01)	AN	ROUTED METHOD CODE; values include: “E” = Electronic “N” = Manual “S” = Smart routers
220-220	X(01)	AN	Field delimiter; literally “;”
221-221	X(01)	AN	SPECIAL ROUTING CONDITION; values include: “X” = Order routed to National Security Exchange “Y” = Bunched order “ B ” = Not applicable
222-222	X(01)	AN	Field delimiter; literally “;”
223-231	X(09)	AN	ORIGINATING BROKER DEALER NUMBER
232-232	X(01)	AN	Field delimiter; literally “;”
233-234	X(02)	AN	DESTINATION CODE; see Appendix Y for values
235-235	X(01)	AN	Field delimiter; literally “;”
236-236	X(01)	AN	ROUTED ORDER TYPE INDICATOR; values include: “L” = Limit order “M” = Market order
237-237	X(01)	AN	Field delimiter; literally “;”
238-255	9(10)v9(08)	N	ROUTE PRICE
256-256	X(01)	AN	Field delimiter; literally “;”
257-257	X(01)	AN	ISO INDICATOR; values include: “Y” = Order sent as Intermarket Sweep “ b ” = Not populated
258-258	X(01)	AN	Field delimiter; literally “;”
259-259	X(01)	AN	SHORT SALE EXEMPT INDICATOR; values include “Y” = Short sale exempt transaction “ b ” = Not short sale
260-260	X(01)	AN	Field delimiter; literally “;”
261-268	X(08)	AN	EXCHANGE PARTICIPANT ID
269-269	X(01)	AN	Field delimiter; literally “;”
270-281	X(12)	AN	CONNECTION ID
282-282	X(01)	AN	Field delimiter; literally “;”
283-297	X(15)	AN	REJECTED ROE ID
298-298	X(01)	AN	Field delimiter; literally “;”
299-299	X(01)	AN	End of record marker; literally “ ”
300-749	X(450)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the RT Record

PERSHING STANDARD FILE LAYOUTS

RECORD D – DESK “DS” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “D”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “DS” = Desk Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ b ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID; for the replaced order
127-127	X(01)	AN	Field delimiter; literally “;”
128-139	X(12)	AN	INFORMATION BARRIER ID
140-140	X(01)	AN	Field delimiter; literally “;”
141-154	X(14)	AN	ISSUE SYMBOL ID
155-155	X(01)	AN	Field delimiter; literally “;”

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
156-172	9(17)	N	DESK RECEIVED T/S, in CCYYMMDDHHMISSCCC format
173-173	X(01)	AN	Field delimiter; literally “;”
174-182	X(09)	AN	ORIGINATING BROKER DEALER NUMBER
183-183	X(01)	AN	Field delimiter; literally “;”
184-194	9(11)	N	DESK SHARES QUANTITY
195-195	X(01)	AN	Field delimiter; literally “;”
196-207	X(12)	AN	DESK TYPE CODE; see Appendix Y for values
208-208	X(01)	AN	Field delimiter; literally “;”
209-211	X(03)	AN	DESK SPECIAL HANDLING CODE 1; see Appendix Y for values
212-212	X(01)	AN	Field delimiter; literally “;”
213-215	X(03)	AN	DESK SPECIAL HANDLING CODE 2; see Appendix Y
216-216	X(01)	AN	Field delimiter; literally “;”
217-219	X(03)	AN	DESK SPECIAL HANDLING CODE 3; see Appendix Y
220-220	X(01)	AN	Field delimiter; literally “;”
221-223	X(03)	AN	DESK SPECIAL HANDLING CODE 4; see Appendix Y
224-224	X(01)	AN	Field delimiter; literally “;”
225-227	X(03)	AN	DESK SPECIAL HANDLING CODE 5; see Appendix Y
228-228	X(01)	AN	Field delimiter; literally “;”
229-243	X(15)	AN	REJECTED ROE ID
244-244	X(01)	AN	Field delimiter; literally “;”
245-245	X(01)	AN	End of record marker; literally “ ”
246-749	X(504)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the DS Record

PERSHING STANDARD FILE LAYOUTS

RECORD E – COMBINED ORDER / ROUTE “OR” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “E”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “OR” = Combined Order / Route Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ b ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID; order ID for the replaced order
127-127	X(01)	AN	Field delimiter; literally “;”
128-131	X(04)	AN	ROUTING FIRM MPID
132-132	X(01)	AN	Field delimiter; literally “;”
133-172	X(40)	AN	ROUTED ORDER ID

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
173-173	X(01)	AN	Field delimiter; literally “;”
174-190	9(17)	N	ORDER RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
191-191	X(01)	AN	Field delimiter; literally “;”
192-192	X(01)	AN	RECEIVED METHOD CODE; values include: “E” = Electronic “N” = Manual “S” = Smart routers
193-193	X(01)	AN	Field delimiter; literally “;”
194-207	X(14)	AN	ISSUE SYMBOL ID
208-208	X(01)	AN	Field delimiter; literally “;”
209-210	X(02)	AN	BUY/SELL CODE; values include “ B ” = Buy “SL” = Sell Long “SS” = Sell Short “SX” = Short Sale Exempt
211-211	X(01)	AN	Field delimiter; literally “;”
212-229	9(10)v9(08)	N	LIMIT PRICE
230-230	X(01)	AN	Field delimiter; literally “;”
231-231	X(01)	AN	CUSTOMER INSTRUCTION FLAG; values include: “Y” = Show price for limit order “N” = Do not show price for limit order “ b ” = Not populated
232-232	X(01)	AN	Field delimiter; literally “;”
233-250	9(10)v9(08)	N	STOP PRICE
251-251	X(01)	AN	Field delimiter; literally “;”
252-254	X(03)	AN	TIME IN FORCE CODE; values include: “DAY” = Day order “GTC” = Good until cancelled “GTD” = Good until date “GTT” = Good until time “GTM” = Good for month (last business day of month) “GTX” = GTX/eligible for extended market orders “ BBB ” = Interpreted as market order
255-255	X(01)	AN	Field delimiter; literally “;”
256-263	9(08)	N	EXPIRATION DATE, in CCYYMMDD format
264-264	X(01)	AN	Field delimiter; literally “;”
265-273	9(09)	N	EXPIRATION TIME, in HHMISSCCC format
274-274	X(01)	AN	Field delimiter; literally “;”
275-277	X(03)	AN	DO NOT REDUCE/DO NOT INCREASE CODE; values include: “DNR” = Do not reduce (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“DNI” = Do not increase “DIR” = Directed Order “ B B B ” = Not applicable
278-278	X(01)	AN	Field delimiter; literally “;”
279-281	X(03)	AN	FIRST SPECIAL HANDLING CODE; see Appendix Y for values
282-282	X(01)	AN	Field delimiter; literally “;”
283-285	X(03)	AN	SECOND SPECIAL HANDLING CODE; see Appendix Y
286-286	X(01)	AN	Field delimiter; literally “;”
287-289	X(03)	AN	THIRD SPECIAL HANDLING CODE; see Appendix Y
290-290	X(01)	AN	Field delimiter; literally “;”
291-293	X(03)	AN	FOURTH SPECIAL HANDLING CODE; see Appendix Y
294-294	X(01)	AN	Field delimiter; literally “;”
295-297	X(03)	AN	FIFTH SPECIAL HANDLING CODE; see Appendix Y
298-298	X(01)	AN	Field delimiter; literally “;”
299-310	X(12)	AN	RECEIVING TERMINAL ID
311-311	X(01)	AN	Field delimiter; literally “;”
312-323	X(12)	AN	RECEIVING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
324-324	X(01)	AN	Field delimiter; literally “;”
325-336	X(12)	AN	ORIGINATING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
337-337	X(01)	AN	Field delimiter; literally “;”
338-338	X(01)	AN	ACCOUNT TYPE CODE; values include: “A” = Institutional “C” = Combined “E” = Employee Account “I” = Individual “O” = Market Maker “P” = Proprietary “R” = Retail (<i>no longer valid value</i>) “U” = Unknown

(cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			"X" = Error Account "B" = Not applicable
339-339	X(01)	AN	Field delimiter; literally ";"
340-340	X(01)	AN	PROGRAM TRADING CODE; values include: "Y" = Part of program trade "N" = Not a part of program trade "X" = Not known; ECN only "B" = Not applicable
341-341	X(01)	AN	Field delimiter; literally ";"
342-342	X(01)	AN	ARBITRAGE TRADING CODE; values include: "Y" = Part of an arbitrage strategy "N" = Not part of an arbitrage strategy "X" = Not known (<i>not an accepted value for retail or employee orders</i>) "B" = Not applicable
343-343	X(01)	AN	Field delimiter; literally ";"
344-383	X(40)	AN	SENT TO ROUTED ORDER ID
384-384	X(01)	AN	Field delimiter; literally ";"
385-388	X(04)	AN	SENT TO FIRM MPID
389-389	X(01)	AN	Field delimiter; literally ";"
390-406	9(17)	N	ORDER SENT TIMESTAMP, in CCYYMMDDHHMISSCCC format
407-407	X(01)	AN	Field delimiter; literally ";"
408-418	9(11)	N	ROUTED SHARES QUANTITY
419-419	X(01)	AN	Field delimiter; literally ";"
420-420	X(01)	AN	ROUTING METHOD CODE; values include: "E" = Electronic "F" = NYSE Floor Broker Algorithm "N" = Manual "S" = Smart Router
421-421	X(01)	AN	Field delimiter; literally ";"
422-422	X(01)	AN	SPECIAL ROUTING CONDITION; values include: "X" = Order routed to National Security Exchange "Y" = Bunched order "B" = Not applicable
423-423	X(01)	AN	Field delimiter; literally ";"
424-424	X(01)	AN	MEMBER TYPE CODE; values include: "A" = Affiliate, not a FINRA member "C" = ECN "E" = Excluded member "M" = FINRA member "N" = Not a FINRA member

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
425-425	X(01)	AN	Field delimiter; literally “;”
426-427	X(02)	AN	DESTINATION CODE; see Appendix Y for values
428-428	X(01)	AN	Field delimiter; literally “;”
429-429	X(01)	AN	ECN FLAG; values include: “Y” = Organization is an ECN “ B ” = Organization is not an ECN
430-430	X(01)	AN	Field delimiter; literally “;”
431-447	9(17)	N	ORDER CANCEL TIMESTAMP, in CCYYMMDDHHMISSCCC format
448-448	X(01)	AN	Field delimiter; literally “;”
449-449	X(01)	AN	CANCELLED BY FLAG; values include: “C” = Customer “F” = Firm “ B ” = Not applicable
450-450	X(01)	AN	Field delimiter; literally “;”
451-461	9(11)	N	SHARES QUANTITY
462-462	X(01)	AN	Field delimiter; literally “;”
463-474	X(12)	AN	INFORMATION BARRIER ID
475-475	X(01)	AN	Field delimiter; literally “;”
476-492	9(17)	N	DESK RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
493-493	X(01)	AN	Field delimiter; literally “;”
494-505	X(12)	AN	DESK TYPE CODE; see Appendix Y for values
506-506	X(01)	AN	Field delimiter; literally “;”
507-509	X(03)	AN	DESK SPECIAL HANDLING CODE 1; see Appendix Y for values
510-510	X(01)	AN	Field delimiter; literally “;”
511-513	X(03)	AN	DESK SPECIAL HANDLING CODE 2; see Appendix Y
514-514	X(01)	AN	Field delimiter; literally “;”
515-517	X(03)	AN	DESK SPECIAL HANDLING CODE 3; see Appendix Y
518-518	X(01)	AN	Field delimiter; literally “;”
519-521	X(03)	AN	DESK SPECIAL HANDLING CODE 4; see Appendix Y
522-522	X(01)	AN	Field delimiter; literally “;”
523-525	X(03)	AN	DESK SPECIAL HANDLING CODE 5; see Appendix Y
526-526	X(01)	AN	Field delimiter; literally “;”
527-543	9(17)	N	TMO TIMESTAMP, in CCYYMMDDHHMISSCCC format
544-544	X(01)	AN	Field delimiter; literally “;”
545-545	X(01)	AN	ROUTED ORDER TYPE INDICATOR; values include: “L” = Limit order “M” = Market order
546-546	X(01)	AN	Field delimiter; literally “;”
547-564	9(10)v9(08)	N	ROUTE PRICE

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
565-565	X(01)	AN	Field delimiter; literally “;”
566-566	X(01)	AN	ISO INDICATOR; values include: “Y” = Order sent as Intermarket Sweep “B” = Not populated
567-567	X(01)	AN	Field delimiter; literally “;”
568-568	X(01)	AN	SHORT SALE EXEMPT INDICATOR; values include: “Y” = Short sale exempt transaction “B” = Not short sale
569-569	X(01)	AN	Field delimiter; literally “;”
570-570	X(01)	AN	ORDER ORIGINATION CODE; values include: “F” = Order originated by customer or with the firm “W” = Order received from another broker/dealer
571-571	X(01)	AN	Field delimiter; literally “;”
572-579	X(08)	AN	EXCHANGE PARTICIPANT ID
580-580	X(01)	AN	Field delimiter; literally “;”
581-592	X(12)	AN	CONNECTION ID
593-593	X(01)	AN	Field delimiter; literally “;”
594-608	X(15)	AN	REJECTED ROE ID
609-609	X(01)	AN	Field delimiter; literally “;”
610-610	X(01)	AN	End of record marker; literally “I”
611-749	X(139)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the OR Record

PERSHING STANDARD FILE LAYOUTS

RECORD F – COMBINED ORDER / EXECUTION “OE” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “F”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “OE” = Combined Order / Execution Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ b ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID; order ID for the replaced order
127-127	X(01)	AN	Field delimiter; literally “;”
128-131	X(04)	AN	ROUTING FIRM MPID
132-132	X(01)	AN	Field delimiter; literally “;”
133-172	X(40)	AN	ROUTED ORDER ID

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
173-173	X(01)	AN	Field delimiter; literally “;”
174-190	9(17)	N	ORDER RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
191-191	X(01)	AN	Field delimiter; literally “;”
192-192	X(01)	AN	RECEIVED METHOD CODE; values include: “E” = Electronic “N” = Manual “S” = Smart routers
193-193	X(01)	AN	Field delimiter; literally “;”
194-207	X(14)	AN	ISSUE SYMBOL ID
208-208	X(01)	AN	Field delimiter; literally “;”
209-210	X(02)	AN	BUY/SELL CODE; values include “ B ” = Buy “SL” = Sell Long “SS” = Sell Short “SX” = Short Sale Exempt
211-211	X(01)	AN	Field delimiter; literally “;”
212-229	9(10)v9(08)	N	LIMIT PRICE
230-230	X(01)	AN	Field delimiter; literally “;”
231-231	X(01)	AN	CUSTOMER INSTRUCTION FLAG; values include: “Y” = Show price for limit order “N” = Do not show price for limit order “ b ” = Not populated
232-232	X(01)	AN	Field delimiter; literally “;”
233-250	9(10)v9(08)	N	STOP PRICE
251-251	X(01)	AN	Field delimiter; literally “;”
252-254	X(03)	AN	TIME IN FORCE CODE; values include: “DAY” = Day order “GTC” = Good until cancelled “GTD” = Good until date “GTT” = Good until time “GTM” = Good for month (last business day of month) “GTX” = GTX/eligible for extended market orders “ BBB ” = Interpreted as market order
255-255	X(01)	AN	Field delimiter; literally “;”
256-263	9(08)	N	EXPIRATION DATE, in CCYYMMDD format
264-264	X(01)	AN	Field delimiter; literally “;”
265-273	9(09)	N	EXPIRATION TIME, in HHMISSCCC format
274-274	X(01)	AN	Field delimiter; literally “;”
275-277	X(03)	AN	DO NOT REDUCE/DO NOT INCREASE CODE; values include: “DNR” = Do not reduce (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“DNI” = Do not increase “DIR” = Directed order “ B B B ” = Not applicable
278-278	X(01)	AN	Field delimiter; literally “;”
279-281	X(03)	AN	FIRST SPECIAL HANDLING CODE; see Appendix Y for values
282-282	X(01)	AN	Field delimiter; literally “;”
283-285	X(03)	AN	SECOND SPECIAL HANDLING CODE; see Appendix Y
286-286	X(01)	AN	Field delimiter; literally “;”
287-289	X(03)	AN	THIRD SPECIAL HANDLING CODE; see Appendix Y
290-290	X(01)	AN	Field delimiter; literally “;”
291-293	X(03)	AN	FOURTH SPECIAL HANDLING CODE; see Appendix Y
294-294	X(01)	AN	Field delimiter; literally “;”
295-297	X(03)	AN	FIFTH SPECIAL HANDLING CODE; see Appendix Y
298-298	X(01)	AN	Field delimiter; literally “;”
299-310	X(12)	AN	RECEIVING TERMINAL ID
311-311	X(01)	AN	Field delimiter; literally “;”
312-323	X(12)	AN	RECEIVING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
324-324	X(01)	AN	Field delimiter; literally “;”
325-336	X(12)	AN	ORIGINATING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
337-337	X(01)	AN	Field delimiter; literally “;”
338-338	X(01)	AN	ACCOUNT TYPE CODE; values include: “A” = Institutional “C” = Combined “E” = Employee Account “I” = Individual “O” = Mark to Market “P” = Proprietary “R” = Retail (<i>no longer valid value</i>) “U” = Unknown

(cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“X” = Error Account “B” = Not applicable
339-339	X(01)	AN	Field delimiter; literally “;”
340-340	X(01)	AN	PROGRAM TRADING CODE; values include: “Y” = Part of program trade “N” = Not a part of program trade “X” = Not known; ECN only “B” = Not applicable
341-341	X(01)	AN	Field delimiter; literally “;”
342-342	X(01)	AN	ARBITRAGE CODE; values include: “Y” = Part of an arbitrage strategy “N” = Not part of an arbitrage strategy “X” = Not known (<i>not an accepted value</i>) “B” = Not applicable
343-343	X(01)	AN	Field delimiter; literally “;”
344-360	9(17)	N	EXECUTION TIMESTAMP, in CCYYMMDDHHMISSCC format
361-361	X(01)	AN	Field delimiter; literally “;”
362-381	X(20)	AN	BRANCH/SEQUENCE NUMBER
382-382	X(01)	AN	Field delimiter; literally “;”
383-393	9(11)	N	EXECUTION QUANTITY
394-394	X(01)	AN	Field delimiter; literally “;”
395-406	X(12)	AN	TRADER TERMINAL ID
407-407	X(01)	AN	Field delimiter; literally “;”
408-408	X(01)	AN	REPORTING EXCEPTION CODE; values include: “A” = Agency Average Price Transaction “F” = Reported on Form T pursuant to FINRA trade reporting rules “M” = Execution where entry of branch/sequence number is not possible “P” = Intra-firm order filled from firm’s proprietary account “R” = Riskless principal transaction “T” = Agency post trade
409-409	X(01)	AN	Field delimiter; literally “;”
410-411	X(02)	AN	MARKET CENTER ID; see Appendix Y for values
412-412	X(01)	AN	Field delimiter; literally “;”
413-413	X(01)	AN	MEMBER TYPE CODE; values include: “A” = Affiliate, not a FINRA member “C” = ECN “E” = Excluded member “M” = FINRA member “N” = Not a FINRA member

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
414-414	X(01)	AN	Field delimiter; literally “;”
415-415	X(01)	AN	ECN FLAG; values include: “Y” = Organization is an ECN “ B ” = Organization is not an ECN
416-416	X(01)	AN	Field delimiter; literally “;”
417-434	9(16)v9(02)	N	EXECUTION PRICE
435-435	X(01)	AN	Field delimiter; literally “;”
436-436	X(01)	AN	CAPACITY CODE; values include: “A” = Agency “P” = Principal “R” = Riskless Principal
437-437	X(01)	AN	Field delimiter; literally “;”
438-448	9(11)	N	SHARES QUANTITY
449-449	X(01)	AN	Field delimiter; literally “;”
450-461	X(12)	AN	INFORMATION BARRIER ID
462-462	X(01)	AN	Field delimiter; literally “;”
463-479	9(17)	N	DESK RECEIVED TIMESTAMP, in CCYMMDDHHMISSCCC format
480-480	X(01)	AN	Field delimiter; literally “;”
481-492	X(12)	AN	DESK TYPE CODE; see Appendix Y for values
493-493	X(01)	AN	Field delimiter; literally “;”
494-496	X(03)	AN	DESK SPECIAL HANDLING CODE 1; see Appendix Y for values
497-497	X(01)	AN	Field delimiter; literally “;”
498-500	X(03)	AN	DESK SPECIAL HANDLING CODE 2; see Appendix Y
501-501	X(01)	AN	Field delimiter; literally “;”
502-504	X(03)	AN	DESK SPECIAL HANDLING CODE 3; see Appendix Y
505-505	X(01)	AN	Field delimiter; literally “;”
506-508	X(03)	AN	DESK SPECIAL HANDLING CODE 4; see Appendix Y
509-509	X(01)	AN	Field delimiter; literally “;”
510-512	X(03)	AN	DESK SPECIAL HANDLING CODE 5; see Appendix Y
513-513	X(01)	AN	Field delimiter; literally “;”
514-530	9(17)	N	TMO TRIGGER TIMESTAMP, in CCYMMDDHHMISSCCC format
531-531	X(01)	AN	Field delimiter; literally “;”
532-532	X(01)	AN	NEGOTIATED TRADE FLAG “Y” = Associated with incoming negotiation that result in a trade “ B ” = Not applicable
533-533	X(01)	AN	Field delimiter; literally “;”
534-534	X(01)	AN	ORDER ORIGINATION CODE; values include: “F” = Order originated by customer or with the firm “W” = Order received from another broker/dealer

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
535-535	X(01)	AN	Field delimiter; literally “;”
536-550	X(15)	AN	REJECTED ROE ID
551-551	X(01)	AN	Field delimiter; literally “;”
552-552	X(01)	AN	End of record marker; literally “ ”
553-749	X(197)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the OE Record

RECORD G – CANCEL “CL” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “G”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “CL” = Cancel Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ B ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	ORDER RECEIVING FIRM ORDER ID
127-127	X(01)	AN	Field delimiter; literally “;”
128-141	X(14)	AN	ISSUE SYMBOL ID
142-142	X(01)	AN	Field delimiter; literally “;”
143-159	9(17)	N	ORDER CANCEL TIMESTAMP, in CCYYMMDDHHMISSCC format
160-160	X(01)	AN	Field delimiter; literally “;”
161-161	X(01)	AN	CANCEL TYPE FLAG; values include: “F” = Full “P” = Partial “B” = Not applicable
162-162	X(01)	AN	Field delimiter; literally “;”
163-173	9(11)	N	CANCEL QUANTITY
174-174	X(01)	AN	Field delimiter; literally “;”
175-185	9(11)	N	CANCEL LEAVES QUANTITY
186-186	X(01)	AN	Field delimiter; literally “;”
187-187	X(01)	AN	CANCELLED BY FLAG; values include: “C” = Customer “F” = Firm
188-188	X(01)	AN	Field delimiter; literally “;”
189-197	X(09)	AN	ORIGINATING BROKER DEALER NUMBER
198-198	X(01)	AN	Field delimiter; literally “;”
199-213	X(15)	AN	REJECTED ROE ID
214-214	X(01)	AN	Field delimiter; literally “;”
215-215	X(01)	AN	End of record marker; literally “ ”
216-749	X(534)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the CL Record

PERSHING STANDARD FILE LAYOUTS

RECORD H – CANCEL / REPLACE “CR” REPORT

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “H”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#OE#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-027	X(02)	AN	ORDER EVENT TYPE CODE; value includes: “CR” = Cancel / Replace Report
028-028	X(01)	AN	Field delimiter; literally “;”
029-029	X(01)	AN	ACTION TYPE CODE; values include: “N” = New Order Event “C” = Correction “D” = Deletion “R” = Replace
030-030	X(01)	AN	Field delimiter; literally “;”
031-042	X(12)	AN	FIRM ROE ID
043-043	X(01)	AN	Field delimiter; literally “;”
044-060	9(17)	N	CORRECTION/DELETION TIMESTAMP, in CCYYMMDDHHMISSCCC format
061-061	X(01)	AN	Field delimiter; literally “;”
062-062	X(01)	AN	REJECTED ROE RESUBMIT FLAG; values include: “Y” = Resubmitted “ B ” = Not applicable
063-063	X(01)	AN	Field delimiter; literally “;”
064-067	X(04)	AN	ORDER RECEIVING FIRM MPID
068-068	X(01)	AN	Field delimiter; literally “;”
069-085	9(17)	N	REPLACED ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
086-086	X(01)	AN	Field delimiter; literally “;”
087-126	X(40)	AN	REPLACED FIRM ORDER ID; order ID for the cancelled order
127-127	X(01)	AN	Field delimiter; literally “;”
128-144	9(17)	N	ORDER RECEIVING FIRM ORDER RECEIVED DATE, in CCYYMMDDHHMISSCCC format
145-145	X(01)	AN	Field delimiter; literally “;”
146-185	X(40)	AN	ORDER RECEIVING FIRM ORDER ID; order ID for the replaced order

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
186-186	X(01)	AN	Field delimiter; literally “;”
187-190	X(04)	AN	ROUTING FIRM MPID
191-191	X(01)	AN	Field delimiter; literally “;”
192-231	X(40)	AN	ROUTED ORDER ID
232-232	X(01)	AN	Field delimiter; literally “;”
233-249	9(17)	N	ORDER RECEIVED TIMESTAMP, in CCYYMMDDHHMISSCCC format
250-250	X(01)	AN	Field delimiter; literally “;”
251-251	X(01)	AN	RECEIVED METHOD CODE; values include: “E” = Electronic “N” = Manual “S” = Smart routers
252-252	X(01)	AN	Field delimiter; literally “;”
253-266	X(14)	AN	ISSUE SYMBOL ID
267-267	X(01)	AN	Field delimiter; literally “;”
268-269	X(02)	AN	BUY/SELL CODE; values include: “ B ” = Buy “SL” = Sell Long “SS” = Sell Short “SX” = Short Sale Exempt
270-270	X(01)	AN	Field delimiter; literally “;”
271-281	9(11)	N	SHARE QUANTITY
282-282	X(01)	AN	Field delimiter; literally “;”
283-300	9(10)v9(08)	N	LIMIT PRICE
301-301	X(01)	AN	Field delimiter; literally “;”
302-302	X(01)	AN	CUSTOMER INSTRUCTION FLAG; values include: “Y” = Show price for limit order “N” = Do not show price for limit order “ b ” = Not populated
303-303	X(01)	AN	Field delimiter; literally “;”
304-321	9(10)v9(08)	N	STOP PRICE
322-322	X(01)	AN	Field delimiter; literally “;”
323-325	X(03)	AN	TIME IN FORCE CODE; values include: “DAY” = Day order “GTC” = Good until cancelled “GTD” = Good until date “GTT” = Good until time “GTM” = Good for month (last business day of month) “GTX” = Good until Cancelled/eligible for extended market orders “ b b b ” = Interpreted as market order
326-326	X(01)	AN	Field delimiter; literally “;”

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
327-334	9(08)	N	EXPIRATION DATE, in CCYYMMDD format
335-335	X(01)	AN	Field delimiter; literally “;”
336-344	9(09)	N	EXPIRATION TIME, in HHMISSCC format
345-345	X(01)	AN	Field delimiter; literally “;”
346-348	X(03)	AN	DO NOT REDUCE/DO NOT INCREASE CODE; values include: “DNR” = Do not reduce “DNI” = Do not increase “DIR” = Directed Order “ B B B ” = Not applicable
349-349	X(01)	AN	Field delimiter; literally “;”
350-352	X(03)	AN	FIRST SPECIAL HANDLING CODE; see Appendix Y for values
353-353	X(01)	AN	Field delimiter; literally “;”
354-356	X(03)	AN	SECOND SPECIAL HANDLING CODE; see Appendix Y
357-357	X(01)	AN	Field delimiter; literally “;”
358-360	X(03)	AN	THIRD SPECIAL HANDLING CODE; see Appendix Y
361-361	X(01)	AN	Field delimiter; literally “;”
362-364	X(03)	AN	FOURTH SPECIAL HANDLING CODE; see Appendix Y
365-365	X(01)	AN	Field delimiter; literally “;”
366-368	X(03)	AN	FIFTH SPECIAL HANDLING CODE; see Appendix Y
369-369	X(01)	AN	Field delimiter; literally “;”
370-381	X(12)	AN	RECEIVING TERMINAL ID
382-382	X(01)	AN	Field delimiter; literally “;”
383-394	X(12)	AN	RECEIVING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
395-395	X(01)	AN	Field delimiter; literally “;”
396-407	X(12)	AN	ORIGINATING DEPARTMENT ID; values include: “A” = Agency “ATS” = Alternative trading system “MA” = Market access “T” = Trading desk “O” = Other firm department “ B ” = Not applicable
408-408	X(01)	AN	Field delimiter; literally “;”
409-409	X(01)	AN	ACCOUNT TYPE CODE; values include: “A” = Institutional

(cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“C” = Combined “E” = Employee Account “I” = Individual “O” = Market Maker “P” = Proprietary “R” = Retail (<i>no longer valid value</i>) “U” = Unknown “X” = Error Account “ B ” = Not applicable
410-410	X(01)	AN	Field delimiter; literally “;”
411-411	X(01)	AN	PROGRAM TRADING CODE; values include: “Y” = Part of program trade “N” = Not a part of program trade “X” = Not known; ECN only “ B ” = Not applicable
412-412	X(01)	AN	Field delimiter; literally “;”
413-413	X(01)	AN	ARBITRAGE TRADING CODE; values include: “Y” = Part of an arbitrage strategy “N” = Not part of an arbitrage strategy “X” = Not known (<i>not an accepted value for retail or employee orders</i>) “ B ” = Not applicable
414-414	X(01)	AN	Field delimiter; literally “;”
415-415	X(01)	AN	MEMBER TYPE CODE; values include: “A” = Affiliate, not a FINRA member “C” = ECN “E” = Excluded member “M” = FINRA member “N” = Not a FINRA member
416-416	X(01)	AN	Field delimiter; literally “;”
417-417	X(01)	AN	ECN FLAG; values include: “Y” = Organization is an ECN “ B ” = Organization is not an ECN
418-418	X(01)	AN	Field delimiter; literally “;”
419-435	9(17)	N	TIME ORDER (TMO) TRIGGER TIMESTAMP, in CCYYMMDDHHMISSCCC format
436-436	X(01)	AN	Field delimiter; literally “;”
437-437	X(01)	AN	CANCELLED BY FLAG; values include: “C” = Customer “F” = Firm “ B ” = Not applicable
438-438	X(01)	AN	Field delimiter; literally “;”

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
439-447	X(09)	AN	ORIGINATING BROKER/DEALER NUMBER
448-448	X(01)	AN	Field delimiter; literally “;”
449-449	X(01)	AN	ORDER ORIGINATION CODE; values include: “F” = Order originated by customer or with the firm “W” = Order received from another broker/dealer
450-450	X(01)	AN	Field delimiter; literally “;”
451-462	X(12)	AN	INFORMATION BARRIER ID
463-463	X(01)	AN	Field delimiter; literally “;”
464-478	X(15)	AN	REJECTED ROE ID
479-479	X(01)	AN	Field delimiter; literally “;”
480-480	X(01)	AN	End of record marker; literally “ ”
481-749	X(269)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of the CR Record

PERSHING STANDARD FILE LAYOUTS

RECORD I – OATS TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OA”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “I”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-014	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
015-015	X(01)	AN	Not Used
016-018	X(03)	AN	OFFICE
019-019	X(01)	AN	Not Used
020-020	X(01)	AN	Field delimiter; literally “;”
021-024	X(04)	AN	OATS RECORD TYPE; literally “#TR#”
025-025	X(01)	AN	Field delimiter; literally “;”
026-033	9(08)	N	RECORD COUNT
034-034	X(01)	AN	Field delimiter; literally “;”
035-035	X(01)	AN	End of record marker; literally “I”
036-749	X(714)	AN	Not Used
750-750	X(01)	AN	Literally “Y”; indicates the end of the TR Record

PERSHING TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally “EOF B B B B B B B PERSHING B ” (end of Pershing file)
019-036	X(18)	AN	Literally “OATS B AUDIT B TRAIL B 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”
072-105	X(34)	AN	Literally “ B ENDS B HERE B TOTAL B DETAIL B RECORDS: B ”
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-749	X(634)	AN	Not Used
750-750	X(01)	AN	Literally “Z”; indicates the end of the trailer record