

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: OATS AUDIT TRAIL REPORTING

GENERAL INFORMATION

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

DESCRIPTION

The OATS Audit Trail Reporting (OATS) 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.

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT SPECIFICATIONS

PERSHING HEADER RECORD

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

PERSHING STANDARD FILE LAYOUTS

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

PERSHING STANDARD FILE LAYOUTS

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

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 “;”
212-222	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 “ B B B ” = 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 “;”

PERSHING STANDARD FILE LAYOUTS

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.)

PERSHING STANDARD FILE LAYOUTS

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 programtrade “N” = Not a part of programtrade “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 “;”

PERSHING STANDARD FILE LAYOUTS

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 “ N ” = 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 “ 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
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 CCYYMMDDHHMISSECCC 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 CCYYMMDDHHMISSCC 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 CCYYMMDDHHMISSCC 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 “ B B B ” = 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 “ ”
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 “ B B B ” = 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 CCYYMMDDHHMISSCC 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 HHMISSCCC 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 “ ”
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