

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: ORDER/EXECUTION LOG - BOOKS AND RECORDS

GENERAL INFORMATION

File Frequency: Daily
Record Size: 500 characters
Form Name: OELG

DESCRIPTION

The Order/Execution Log for Books and Records file (OELG) is created from the Books and Records repository, which is updated on a nightly basis. This file primarily focuses on order/execution data requirements for Books and Records processing. It includes information on order changes, order routing, rules engines as well as order executions.

This file contains A, B, C, D, E, F, G and H records with the A, B and C records showing the basic order information:

A – relates to basic information regarding the order except in the case of trade cancels or corrections, which cannot be mapped to the original order. In these cases, there will be an F (and possibly G records) only.

B – relates to Books and Records regulatory information, as well as additional order information.

C – relates to the security-specific information related to the order.

D – relates to the activity associated with the executed order. This record also has additional sub-records, and there can be several D records per order.

E – relates to Comments and other text messages related to order activity. There can be several E records per order.

F – relates to trades, trade corrections and cancels occurring after trade execution.

G – relates to Comments associated with trade corrections and cancels.

H – relates to common order information associated with the original order. This record is optional and needs to be requested.

For orders where more than one account is involved, the “F” record might not be related to the previous “A,” “B,” and “C” records. To identify the matching records, use the Source System Order ID, found on all records in position 024-043. This might occur if a trade is cancelled from one account and corrected into a different account.

The symbol “**■**” is used on our standard files to represent spaces.

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FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally “BOF B B B B B B PERSHING B ” (beginning of Pershing file)
019-036	X(18)	AN	Literally “OELC B BOOKS B & B RECS”
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”
105-499	X(395)	AN	Not Used
500-500	X(01)	AN	Literally “A”; indicates the end of the header record

DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “A”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; identifies the source system for the order; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (the date reporting system created order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time reporting system created order)
064-081	X(18)	AN	Not Used
BASIC ORDER DATA			
082-084	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
085-085	X(01)	AN	Not Used
086-094	X(09)	AN	CUSIP® NUMBER
095-095	X(01)	AN	Not Used
096-111	X(16)	AN	PRIMARY SECURITY SYMBOL
112-113	X(02)	AN	BUY/SELL CODE; values include: “01” = Buy “02” = Sell “99” = Buy/Sell not available
114-115	X(02)	AN	BUY/SELL QUALIFIER CODE; further qualification of Buy/Sell indicator; values include: “01” = Buy “02” = Buy Minus ; buy at lower than current market price “03” = Sell “04” = Sell Plus; execute only if price is higher than last price “05” = Short Sale; sale of a security not owned by the seller “06” = Short Exempt “99” = Buy/Sell Qualifier not available
116-117	X(02)	AN	CANCEL STATUS CODE; values include: “ BB ” = Not Applicable “01” = Full “02” = Replaced “03” = Partial “99” = CXL status not available

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
118-118	X(01)	AN	CANCEL/CORRECT REASON CODE; identifies the reason for a cancellation or correction; values include: "1" = Trade corrected after it settled "2" = Trade corrected by the system as a result of an earlier pre-settlement correction "5" = Trade post/settle cancelled "6" = Trade NSCC Notification "9" = Trade correction not available "C" = Trade corrected after entering P&S, but before settling "D" = Trade deleted on Entry Date "N" = Trade has not been cancelled, corrected or restored "R" = Trade restored; today's correction/deletion annulled "U" = Trade corrected on Entry Date "X" = Trade cancelled after entering P&S, but before settling "Z" = Trade cancelled by the system as a result of an earlier pre-settlement correction
119-136	9(13)v9(05)	N	ORIGINAL ORDER QUANTITY; original quantity specified
137-137	X(01)	AN	ORIGINAL ORDER QUANTITY SIGN; values include: "+" = Positive "-" = Negative "B" = Not Applicable
138-139	X(02)	AN	PRICE TYPE CODE; value assigned to uniquely identify conditions surrounding the price of an order; values include: "01" = Market Order (market price at a time order hits) "02" = Limit Order (buy/sell at a specific price or better) "03" = Stop Order (buy/sell at a market price once the security has traded at a specific price) "04" = Stop Limit Order (buy/sell at a specific price or better but only after a given price has been reached) "05" = Over Parity "06" = Under Parity "07" = Parity "99" = Price type not available
140-141	X(02)	AN	ORDER RECORD TYPE; values include: "01" = New Order "02" = Cancelled Order "03" = Renewed Order "04" = Corporate Action "05" = Dropped "06" = Cancelled and Replaced Order "07" = Replacing Order "08" = Execution Only Order "09" = Short Form Cross (Cross Trade Entered via POPS System)

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“10” = Corrected Order “11” = Replacing Add On “21” = Parent Order “22” = Parent Order Cancelled “26” = Parent Order CXR Cancelled “27” = Parent Order Replacing “30” = Parent Order Corrected “40” = Allocation of Order
142-143	X(02)	AN	ORDER APPROVAL STATUS CODE; values include: “01” = Order Approved “02” = Pending “03” = Rejected “04” = Cancelled “05” = Order Skipped “99” = Order not available
144-144	X(01)	AN	ORDER APPROVAL SYSTEM ID; system where approval was made; values include: “1” = Rules Engine “9” = Approval not available
145-178	X(34)	AN	APPROVAL SYSTEM ORDER ID
179-180	X(02)	AN	ORDER EXECUTION STATUS; values include: “01” = Open Order “02” = Partially Filled “03” = Fully Filled “04” = Acknowledged Order “05” = Unpriced Order “99” = Execution status not available
181-183	X(03)	AN	PRINCIPAL/AGENCY CODE; value assigned to identify trading capacity; See Appendix V, “Principal/Agency Codes”
184-184	X(01)	AN	SOLICITED INDICATOR; values include: “Y” = Solicited “N” = Unsolicited “U” = Solicitation unknown
185-186	X(02)	AN	TIME IN FORCE CODE; value assigned to identify the timeframe in which the order is effective; if the parameters are not met within timeframe, the order will expire; values include: “01” = Day Order “02” = GTC (Good until Cancelled) “03” = Fill or Kill (execute immediately & in full or cancel) “04” = Immediate or Cancel “05” = Execute at Opening Only “06” = GTX; Good until GTC/Eligible for Extended Market Hours “07” = Good until Date

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“08” = Good for Month “09” = Good for Week “10” = Good until Time “11” = Pre-Market Session “12” = After-Market Session “13” = Crossing Session “14” = Day Plus “15” = Market on Close “99” = Time in Force not available
187-187	X(01)	AN	ALL OR NONE INDICATOR; identifies whether or not the entire order must be filled in order to execute; values include: “Y” = Partial Fulfillment not Allowed “N” = Partial Fulfillment is Allowed “U” = All or None unknown
188-188	X(01)	AN	SPECIAL SETTLEMENT PERIOD CODE; identifies specified days to settle on an order; values include: “1” = Cash “2” = Next Day “3” = Seller “4” = Fixed Income Regular Settlement “9” = Special Settlement not available
189-189	X(01)	AN	Not Used
190-192	9(03)	N	SPECIAL SETTLEMENT NUMBER OF DAYS
193-200	X(08)	AN	ORDER PLACEMENT DATE, in CCYYMMDD format
201-212	X(12)	AN	ORDER PLACEMENT TIME, in HHMISSNNNNNN format
213-216	X(04)	AN	FIRST WIRE ID; identifies a business party who is placing a particular order on behalf of his/her customer. Wire Identifiers (Codes)/Call Letters are assigned by Pershing and can signify entities of different types (i.e., a group of investment professionals [IPs], a single IP, a sub-office, a firm)
217-234	9(09)v9(09)	N	INCREMENTAL MARK UP/DOWN AMOUNT
235-235	X(01)	AN	INCREMENTAL MARK UP/DN AMT SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable
236-253	9(13)v9(05)	N	INPUT SHARE QUANTITY; for NetExchange 360 Allocations this field will carry Allocated Quantity
254-254	X(01)	AN	INPUT SHARE QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
INVESTMENT PROFESSIONAL INFORMATION			
255-272	9(09)v9(09)	N	COMMISSION RATE; commission to be paid on a particular order; expressed varyingly as an amount, per bond, etc., as indicated in the TYPE OF COMMISSION field, below.
273-274	X(02)	AN	TYPE OF COMMISSION; specifies the type of commission payable to IPs on the trade; values include: "01" = Flat (COM) "02" = Per Share (RTE) "03" = Percentage Discount (MLT) "09" = Percentage of Principal (PFM) "C1" = Commission sales credit rate "C2" = Commission by discount "C3" = Commission by rate "C4" = Commission by amount "C5" = Commission zero "C6" = Commission credit flat "99" = Commission Type unknown
275-278	X(04)	AN	FIRST INVESTMENT PROFESSIONAL
279-280	X(02)	AN	FIRST INVESTMENT PROFESSIONAL STATUS CODE; value assigned to identify status of the order for IP 1
281-298	9(09)v9(09)	N	FIRST INVESTMENT PROFESSIONAL COMMISSION PERCENT (OR AMOUNT)
299-299	X(01)	AN	FIRST INVESTMENT PROFESSIONAL OF RECORD DEFAULT INDICATOR
300-303	X(04)	AN	SECOND INVESTMENT PROFESSIONAL
304-305	X(02)	AN	SECOND IP STATUS CODE; value assigned to uniquely identify status of the order for IP 2
306-323	9(09)v9(09)	N	SECOND INVESTMENT PROFESSIONAL COMMISSION PERCENT (OR AMOUNT)
324-324	X(01)	AN	SECOND INVESTMENT PROFESSIONAL OF RECORD DEFAULT INDICATOR
325-328	X(04)	AN	THIRD INVESTMENT PROFESSIONAL
329-330	X(02)	AN	THIRD IP STATUS CODE; value assigned to uniquely identify status of the order for IP 3
331-348	9(09)v9(09)	N	THIRD INVESTMENT PROFESSIONAL COMMISSION PERCENT (OR AMOUNT)
349-349	X(01)	AN	THIRD INVESTMENT PROFESSIONAL OF RECORD DEFAULT INDICATOR
350-353	X(04)	AN	FOURTH INVESTMENT PROFESSIONAL
354-355	X(02)	AN	FOURTH IP STATUS CODE; value assigned to uniquely identify status of the order for IP 4
356-373	9(09)v9(09)	N	FOURTH INVESTMENT PROFESSIONAL COMMISSION PERCENT (OR AMOUNT)
374-374	X(01)	AN	FOURTH INVESTMENT PROFESSIONAL OF RECORD DEFAULT INDICATOR

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
SOURCE SYSTEM UPDATE INFORMATION			
375-382	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID of the terminal used for the last update of the order
383-390	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; for new orders, the user entering the order; blank if source is not a Pershing system
391-398	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
399-410	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when information was updated)
411-412	X(02)	AN	ORDER TYPE CODE; value assigned to identify the type of order; values may be distinctly different based on source and product type; values include: "01" = Simple Order "02" = Complex (two-part) order (ATOMS only) "03" = Exchange (Mutual Fund Order Not Filled) "04" = Exchange Trade (Mutual Fund Order Filled) "05" = Trade (Mutual Funds only) "06" = Cash Adjustment (Mutual Funds only) "98" = Other Order (ATOMS only) "99" = Not Known/Not Applicable
413-418	X(06)	AN	P&S REFERENCE NUMBER
419-426	9(08)	N	ORDER ACTIVITY EFFECTIVE DATE, in CCYYMMDD format (date of activity; blank for new orders)
427-438	9(12)	N	ORDER ACTIVITY EFFECTIVE TIME, in HHMISSNNNNNN format (time of activity; blank for new orders)
439-453	X(15)	AN	ORDER ACTIVITY USER ID
454-455	X(02)	AN	SOURCE SYSTEM SOURCE ID; See Appendix W, "Source System Source ID" Codes
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS "BB" = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record A

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD B

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "OL"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "B"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: "0" = COD "1" = Cash/Principal Accounting for Bank Custody "2" = Margin "3" = Short "4" = Special Subscription "5" = Arbitrage "6" = Market Function "7" = Non Load "8" = Precious Metals "9" = Income/Income Accounting for Bank Custody "U" = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: "15" = Rules Engine "20" = TCMS "25" = ATOMS "30" = MFNL "65" = Neovest "70" = NetX 360 Allocations "75" = FOMS "77" = LiquidPoint "78" = UTF "79" = RealTick "82" = Instinet "83" = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (date the reporting system created order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time the reporting system created order)
064-081	X(18)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
BOOKS AND RECORDS INFORMATION			
082-089	X(08)	AN	DATEINTRO. BROKER RECEIVES ORDER, in CCYYMMDD format (date order is manually received by an IBD; for client-entered orders [where Order Entry Source Code = C for Client])
090-101	X(12)	AN	TIME INTRODUCING BROKER RECEIVES ORDER, in HHMISSNNNNNN format (time within Order Receipt Date on which received by order is manually received by an introducing broker/dealer; for client-entered orders [where Order Entry Source Code = C for Client])
102-111	X(10)	AN	IBD ORDER RECEIPT TIME ZONE; for all orders entered into an Order Entry system, the time zone region entered in this field indicates the time zone region in which the time is expressed when the introducing broker/dealer (IBD) as associate received the order from the client
112-151	X(40)	AN	NAME OF IBD ASSOCIATE RECEIVING ORDER; name of the introducing broker/dealer as associate receiving the order when that person did not enter the order into the system (i.e., gave it to someone else to enter); this is never a cross-firm associate (i.e., both order entry individual and order receipt individual are from the same company) (e.g., IBD vs. Pershing)
152-159	X(08)	AN	DATE PERSHING ASSOCIATE RECEIVES ORDER, in CCYYMMDD format
160-171	X(12)	AN	TIME PERSHING ASSOCIATE RECEIVES ORDER, in HHMISSNNNNNN format
172-181	X(10)	AN	PERSHING ASSOCIATE ORDER RECEIPT TIME ZONE; for orders entered into an Order Entry system; indicates the time zone region in which the time is expressed when the Pershing associate, entering the order, received the order from the introducing broker
182-221	X(40)	AN	NAME OF PERSHING ASSOCIATE RECEIVING ORDER; Pershing associate receiving the order (i.e., gave it to someone else to enter); this is never a cross-firm associate (i.e., both order entry individual and order receipt individual are from the same company) (e.g., IBD vs. Pershing)
222-229	X(08)	AN	DATE PERSHING ASSOCIATE ENTERS ORDER, in CCYYMMDD format
230-241	X(12)	AN	TIME PERSHING ASSOCIATE ENTERS ORDER, in HHMISSNNNNNN format; when Pershing associate entered order
242-242	X(01)	AN	ORDER ENTRY SOURCE TYPE CODE; whether the order entry was performed by client or someone else; values include: “C” = Client “N” = Non-client “U” = Unknown/Not Applicable; this is the default value
243-250	X(08)	AN	EXTERNAL SYSTEM ORDER ENTRY DATE, in CCYYMMDD format (date order was entered into non-Pershing system)
251-262	X(12)	AN	EXTERNAL SYSTEM ORDER ENTRY TIME, in HHMISSNNNNNN format (the time within the date on which it was entered into a non-Pershing Order Entry system)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
263-272	X(10)	AN	EXTERNAL SYSTEM ORDER ENTRY TIMEZONE; the time zone for the region for the time within the date on which it was entered into the non-Pershing Order Entry system
273-280	X(08)	AN	PERSHING SYSTEM ORDER APPROVAL DATE, in CCYYMMDD format (the date on which approval of the order occurred via a Pershing system)
281-292	X(12)	AN	PERSHING SYSTEM ORDER APPROVAL TIME, in HHMISSNNNNNN format (time within the date on which approval of the order occurred via a Pershing system)
293-307	X(15)	AN	PERSHING SYSTEM ORDER APPROVAL USER ID; identifies the person who has approved an order (could be a Pershing associate or an IBD associate); will be blank if source of data is not a Pershing system
308-308	X(01)	AN	DISCRETION EXERCISED CODE; identifies whether or not discretion was exercised on behalf of the end client on this particular order; values include: “Y” = Discretion was Exercised “N” = Discretion was not Exercised “U” = Unknown
309-309	X(01)	AN	Not Used
OCC DATA SET – The following four fields (in position 310 through 330) comprise the OCC DATA SET to be used in lieu of the OPRA Symbol			
310-315	X(06)	AN	OPTION ROOT ID
316-321	9(06)	N	EXPIRATION DATE, in YYMMDD format
322-322	X(01)	AN	CALL/PUT INDICATOR, values include: “1” = Call “2” = Put “B” = Bank Pledge (Call) “D” = Bank Pledge (Put) “E” = Escrow Receipt “L” = Letter of Credit (Call) “M” = Letter of Credit (Put) “9” = Not Applicable
323-330	9(05)v9(03)	N	STRIKE PRICE
331-334	X(04)	AN	RECEIVED FROM IBD ID/ LOCATE ID
335-335	X(01)	AN	CANCELLED BY CODE; who cancelled the order; values include: “C” = Cancelled by Customer “F” = Cancelled by Firm “U” = Unknown
336-338	X(03)	AN	Not Used
339-358	X(20)	AN	ORDER RELATOR ID; order to which this order is related
359-366	X(08)	AN	ORDER RELATOR DATE, in CCYYMMDD format
367-378	X(12)	AN	ORDER RELATOR TIME STAMP, in HHMISSNNNNNN format
379-381	X(03)	AN	SETTLEMENT CURRENCY CODE; see Appendix N for values

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
382-384	X(03)	AN	Not Used
385-385	X(01)	AN	RISKLESS PRINCIPAL CODE; values include: “1” = Risk to Customer “2” = Risk to Firm “9” = Risk not Applicable
386-386	X(01)	AN	FILES ONLY IN (DO NOT EXECUTE); identifies whether or not an order was entered with the intent not to execute; values include: “Y” = Files Only, No Execution “N” = For Execution “U” = Unknown
387-404	9(16)v9(02)	N	INPUT TOTAL AMOUNT; input monetary amount on an order
405-407	X(03)	AN	TRADE CURRENCY CODE; see Appendix N for values
408-411	X(04)	AN	ORDER SEQUENCE NUMBER; generated number between 1 and 9999 that identifies an order placed by a business party
412-415	X(04)	AN	OVERRIDE WIRE ID; identifies a business party who is placing a specific order, usually on behalf of its customer; Wire Identifier (also known as Wire codes and as Call Letters in, at least ATOMS) are assigned by Pershing and can signify entities of different types (i.e., groups of IPs, a single IP, a sub-office, a firm); the alternate order Wire Identifier/Call Letter is used to store a Wire Identifier/Call Letter other than the one originally attached to the order
416-430	X(15)	AN	SOURCE SYSTEM CREATION USER ID; will be blank if source data is not a Pershing system
431-442	X(12)	AN	ISIN CODE
443-443	X(01)	AN	TICK SIZE PILOT RETAIL ATTESTATION INDICATOR (effective TBA); Retail Liquidity Program (RLP), which promotes price improvement for an individual investor’s retail order flow to NYSE and NYSE MKT for listed securities. Retail Member Organizations (RMOs) who submit eligible retail order flow to the Exchange will need to attest with their broker/dealers annually to acknowledge that their order flow is being sent by humans. RMOs who submit eligible retail orders must not send from trading algorithms or other computerized methodology; values include: “Y” = Yes; attestation submitted “N” = No; no attestation submitted “U” = Unknown
444-445	X(02)	AN	BROKERAGE/BANK CUSTODY INDICATOR; identifies whether account is Brokerage or Bank Custody; values include: “00” = Brokerage Account “01” = Bank Custody Account
446-455	X(10)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “BB” = Not Applicable
461-461	X(01)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record B

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD C – (SEE ALTERNATE RECORD C FOR POSITIONS 083-500)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “C”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “05” = NetExchange Advisor “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (date the reporting system created the order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time reporting system created order)
064-081	X(18)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
082-082	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD C; values include: “A” = Alternative Investments “E” = Equities/Option (ATOMS) “F” = Fixed Income “M” = Mutual Funds “U” = UIT

ALTERNATE DETAIL RECORD C – (SEE POSITIONS 082-082/PRODUCT IDENTIFIER = “E” EQUITIES AND OPTIONS)

POSITION	PICTURE	TYPE	DESCRIPTION
083-084	X(02)	AN	ATOMS SECURITY TYPE CODE; values include: “01” = Equity “02” = Option “03” = OTC “11” = International Equity “99” = ATOMS security type unknown
085-086	X(02)	AN	Not Used
087-126	X(40)	AN	ATOMS SECURITY SYMBOL TEXT; textual description of what a security is and is primarily used when the Security Symbol does not sufficiently identify a security or is unavailable
127-130	X(04)	AN	CLEARING MEMBER TRADING AGREEMENT ID; identifies members of OCC and their trades clear through them
131-157	X(27)	AN	Not Used
ORDER CHARACTERISTICS			
158-158	X(01)	AN	COMPLEX ORDER INSTRUCTION CODE; values include: “1” = Spread “2” = Straddle “3” = Combo “4” = Hedge “5” = OR (at limit price OR market on close) “6” = Switch “7” = SFX (Short Form Cross – Cross Trade Entered via POPS) “8” = Two-sided Cross “9” = Complex order instruction unknown or unavailable
159-160	X(02)	AN	Not Used
161-161	X(01)	AN	DO NOT INCREASE (DNI) QUANTITY INDICATOR; instruction on GTC, buy limit and sell stop orders that prevent the quantity from increasing due to a stock split or dividend; values include: “Y” = Yes “N” = No “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
162-162	X(01)	AN	DO NOT REDUCE PRICE (DNR) INDICATOR; instruction on a buy limit or sell stop order, not to reduce order price when the stock goes ex-dividend and its price is reduced by the dividend amount; DNRs do not apply to rights or stock dividends; values include: “Y” = Yes “N” = No “U” = Unknown
163-163	X(01)	AN	Not Used
164-165	X(02)	AN	LOT TYPE CODE; indicates if the order makes up a round lot; values include: “01” = Round Lot “02” = Odd Lot “03” = Mixed Lot “99” = Unknown
166-166	X(01)	AN	NOT HELD (NH) ORDER INDICATOR; on a market order to buy or sell securities, indicates that the customer has given the floor broker time and price discretion in executing the best possible trade, but will not hold the broker responsible if the best deal is not obtained; values include: “Y” = Required “N” = Not Required “U” = Unknown
167-167	X(01)	AN	DISPLAY QUOTE AND SIZE INSTRUCTIONS; OTC term which a firm sending orders can request to display its order in the quote and size or to not display its order in the quote and size; values include: “Y” = Display “N” = Do not Display “U” = Unknown
168-168	X(01)	AN	OATS SUBMISSION INDICATOR; indicates whether an OATS submission is required for this security; values include: “Y” = Required “N” = Not Required “U” = Unknown
169-175	X(07)	AN	Not Used
OPTION-SPECIFIC CHARACTERISTICS			
176-177	X(02)	AN	CUSTOMER/FIRM ACCOUNT CODE; identifies whether for option orders the account is a customer, broker/dealer or firm which is a member of OCC; entered on a per order basis; values include: “01” = Customer “02” = Firm Which is a Member of OCC “03” = Broker/Dealer “99” = Unknown
178-178	X(01)	AN	OPEN/CLOSE CODE; identifies whether the order is to open or close an option position; values include: “1” = Open

(cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“2” = Close “9” = Open/Close not available
179-179	X(01)	AN	Not Used
ORDER DURATION CHARACTERISTICS			
180-187	X(08)	AN	ORDER EXPIRATION DATE, in CCYYMMDD format (date on which an order expires or is no longer in effect)
188-199	X(12)	AN	ORDER EXPIRATION TIME, in HHMISSNNNNNN format (time on which an order expires or is no longer in effect)
PRICE/QUANTITY CHARACTERISTICS			
200-217	9(09)v9(09)	N	LIMIT PRICE; price specified for a limit order or a stop limit order, to be executed at this price or better; for a stop limit order, a stop price is also specified. For NetExchange 360 Allocations this will carry Average Price or Allocated Price.
218-218	X(01)	AN	Not Used
219-220	X(02)	AN	PRICE QUALIFIER CODE; value assigned to uniquely identify additional qualifiers of the price; values include: “01” = Basis “02” = Or Better “03” = With or Without (execute odd lot order without round lot print) “04” = Market if Touched (buy/sell when preset market price is reached, at which point it becomes a market order) “05” = Stop (populated when Price Type= Stop or Stop Limit) “06” = On Close “07” = Closing Offset “99” = Price qualifier unknown
221-238	9(09)v9(09)	N	INCREMENTAL DISCRETIONARY PRICE; price by which broker has discretion when executing the order
239-239	X(01)	AN	Not Used
240-257	9(09)v9(09)	N	STOP PRICE; specified price for a stop order or a stop limit order, to buy or sell at the market price, once the security has traded at the stop price; for a stop limit order, a limit price is also specified
258-258	X(01)	AN	Not Used
259-276	9(16)v9(02)	N	ATOMS CANCEL QUANTITY; for partial cancels, the quantity canceled
277-294	9(08)v9(10)	N	COMPLEX ORDER PRICE; equity orders only
295-295	X(01)	AN	Not Used
296-297	X(02)	AN	COMPLEX ORDER PRICE INSTRUCTION CODE; only applies to equity orders; values include: “1 B ” = Credit “2 B ” = Debit “9 B ” = Not Held for Market Orders
298-313	X(16)	AN	PRIMARY NON-USD EXCHANGE WHERE NON-DOLLAR ROUTED INITIALLY; see Appendix S for values

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
314-314	X(01)	AN	ORDER VARIANCE TYPE CODE; values include: “P” = Percentage “D” = Dollar “U” = Unknown
315-315	X(01)	AN	QUOTE PREFERENCE TYPE CODE; values include: “A” = National Best Bid and Offer (NBBO) “B” = Last trade “U” = Unknown
316-327	X(12)	AN	PRICE TO MARKET TEXT; values include: “MKT B B B B B B B B ” = indicates market order Actual limit price, in alpha format, in the case of a limit order
328-345	9(13)v9(05)	N	LEAVES QUANTITY FOR PARTIAL EXECUTION; total quantity remaining for a partially executed order as of the current business day (effective 9/28/2012)
346-346	X(01)	AN	LEAVES QUANTITY FOR PARTIAL EXECUTION SIGN, values include: “+” = Positive quantity “-” = Negative quantity “ B ” = Not Applicable
347-386	X(40)	AN	EXTERNAL CLIENT ORDER ID (effective 02/22/2013)
387-426	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
427-455	X(29)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ B B ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record C

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (SEE POSITIONS 082-082/PRODUCT IDENTIFIER = “M” MUTUAL FUNDS)

POSITION	PICTURE	TYPE	DESCRIPTION
083-083	X(01)	AN	CAPITAL GAINS REINVEST INDICATOR; identifies whether a mutual fund order is eligible to reinvest capital gains, or accept cash; values include: “Y” = Reinvest “N” = Cash “U” = Capital Gain unknown
084-084	X(01)	AN	CDSC WAIVER REASON TYPE CODE; reason why CDSC (deferred sales charge) was waived at redemption; values include: “3” = No Sales Charge - Other “4” = CDSC Waiver Due to Correction “5” = Death “6” = Disability “7” = Mandatory Distribution “8” = Systematic Withdrawal “9” = Waiver defined contribution “A” = Hardship “B” = No commission “U” = Unknown or Not Applicable
085-085	X(01)	AN	COMMISSION OVERRIDE INDICATOR; identifies whether the amount of commission for a specific mutual fund order is different from the amount of commission that is normally allocated for a mutual fund order; values include: “Y” = Override in Force “N” = No Override “U” = Unknown
086-097	X(12)	AN	CUTOFF TIME, in HHMISSNNNNNN format (latest time for processing transaction)
098-098	X(01)	AN	DELIVERY INSTRUCTION CODE; value assigned to uniquely identify a Delivery Instruction code; values include: “S” = Street-side Delivery “C” = Book Entry to Customer “P” = Physical Certificates Delivered to Customer “U” = Not Available
099-099	X(01)	AN	DIVIDEND REINVESTMENT INDICATOR; identifies whether a mutual fund order that is eligible to reinvest dividends, will reinvest the dividends or accept cash; values include: “Y” = Reinvest “N” = Cash “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
100-100	X(01)	AN	GROSS/NET LIQUIDATION CODE; uniquely identifies a Gross/Net Liquidation code; values include: “G” = Gross “N” = Net “U” = Unknown or Not Applicable
101-118	X(18)	AN	Not Used
119-136	9(16)v9(02)	N	LOI AMOUNT; breakpoint dollar value associated with a Letter of Intent; this applies to load funds only
137-137	X(01)	AN	LOI/ROA CODE; identifies the presence of a Letter of Intent or Rights of Accumulation for this order; values include: “L” = LOI “R” = ROA “U” = Unknown or Not Applicable
138-155	9(16)v9(02)	N	ROA AMOUNT; breakpoint dollar value associated with a Rights of Accumulation; this applies to load funds only
156-156	X(01)	AN	MUTUAL FUNDS LEGEND CODE; derived field; based on dividend reinvestment indicator, capital gains reinvestment indicator, and Delivery Instruction code; see Appendix K for values
157-157	X(01)	AN	NAV (Net Asset Value) STATUS CODE; values include: “0” = Other “1” = Net Value Asset Transfer “2” = Repurchase “3” = Employee “4” = Error Correction “5” = Wrap Fee Account “6” = Commission “7” = Commissionable Defined Contribution Plan “8” = Non-Commissionable Defined Contribution Plan “9” = Section 529 “A” = Reinvestment “B” = Per Agreement “U” = Unknown NAV Status “N” = Purchase Was Not Requested as a Net Value Asset
158-158	X(01)	AN	Not Used
159-163	X(05)	AN	OFFICE OVERRIDE ID; identifies branch used instead of default
164-164	X(01)	AN	OVER/UNDER SHARE ROUNDING BUY RULE; values include: “O” = Buy Up to the Next Whole Share “U” = Buy Down to the Next Whole Share “N” = Not Applicable or Unknown
165-165	X(01)	AN	Not Used
166-169	X(04)	AN	SECOND WIRE ID; a second destination for drop copies
170-173	X(04)	AN	THIRD WIRE ID; a third destination for drop copies

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
174-175	X(02)	AN	TRADE STATUS CODE; values include: "01" = Open "02" = Confirm "03" = P&S Processed Trade "04" = Settled "99" = Unknown
176-455	X(280)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS "BB" = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; identifies the end of record C

PERSHING STANDARD FILE LAYOUTS

ALTERNATE RECORD C – (SEE POSITIONS 082-082/PRODUCT IDENTIFIER = “F” FIXED INCOME PRODUCTS)

POSITION	PICTURE	TYPE	DESCRIPTION
083-100	9(13)v9(05)	N	LOT SIZE QUANTITY; size of lot for order
101-118	9(13)v9(05)	N	MINIMUM LOT QUANTITY; minimum number of lots required by an order
119-136	9(16)v9(02)	N	MISCELLANEOUS FEE AMOUNT
137-154	9(09)v9(09)	N	POOL FACTOR PERCENT; principal remaining as a fraction of original issue amount; it is applied to the asset-backed pool balance to obtain a current amortized amount
155-172	9(16)v9(02)	N	REMAINING PRINCIPAL BALANCE AMT.; current remaining principal on a mortgage security; computed by multiplying the original face value of the security by the current factor
173-173	X(01)	AN	REMAINING PRINCIPAL BAL. AMT. SIGN; values include: “+” = Positive “-” = Negative “B” = Not Applicable
174-273	X(100)	AN	SECURITY DESCRIPTION TEXT; uses the first 60 characters of the Security’s description, followed by 9 characters of the Security coupon, a filler (1 byte), Dated Date (8 bytes; the first two characters are the literal, DT), Maturity Date (8 bytes; the first two characters are the literal, MT), Call Date (9 bytes; the first three characters are the literal, CAL); all three literals and dates are separated by a space
274-291	9(09)v9(09)	N	LIMIT PRICE; price specified for a limit order, to be executed at this price or better. For NetExchange 360 allocations this will carry Average Price or Allocated Price
292-309	9(13)v9(05)	N	LEAVES QUANTITY FOR PARTIAL EXECUTION; total quantity remaining for a partially executed order as of current business day
310-310	X(01)	AN	LEAVES QUANTITY FOR PARTIAL EXECUTION SIGN, values include: “+” = Positive quantity “-” = Negative quantity “B” = Not Applicable
311-311	X(01)	AN	MATERIAL EVENT INDICATOR; values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
312-312	X(01)	AN	LOW BID ATTESTATION INDICATOR (effective 03/2014); values include: “Y” = Yes “N” = Not Applicable “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
313-313	X(01)	AN	PRINCIPAL CONSENT INDICATOR (effective 07/2015); values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
314-353	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
354-455	X(102)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ b b ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record C

ALTERNATE DETAIL RECORD C – (SEE POSITIONS 082-082/PRODUCT IDENTIFIER = “U” UIT PRODUCTS)

POSITION	PICTURE	TYPE	DESCRIPTION
083-100	9(13)v9(05)	N	LOT SIZE QUANTITY; lot size quantity for order
101-118	9(16)v9(02)	N	LOT SIZE AMOUNT; amount of order
119-136	9(16)v9(02)	N	MISCELLANEOUS FEE AMOUNT
137-148	X(12)	AN	CUTOFF TIME, in HHMISSNNNNNN format
149-172	X(24)	AN	Not Used
173-173	X(01)	AN	INPUT LOT SIZE TYPE; type of lot selected; values include: “Q” = Lot Size Quantity “A” = Lot Size Amount “U” = Lot Size Unknown
174-174	X(01)	AN	OVER/UNDER SHARE ROUNDING BUY RULE; values include: “O” = Buy Up to the Next Whole Share “U” = Buy Down to the Next Whole Share “N” = Not Applicable or Unknown
175-175	X(01)	AN	NAV (Net Asset Value) STATUS CODE; values include: “3” = Employee “4” = Error Correction “6” = Commission “U” = Unknown NAV Status
176-275	X(100)	AN	SECURITY DESCRIPTION TEXT; uses the first 60 characters of the Security’s description, followed by 9 characters of the Security coupon, filler (1 byte), Dated Date (8 bytes; the first two characters are the literal, DT), Maturity Date (8 bytes; the first two (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			characters are the literal, MT), Call Date (9 bytes; the first three characters are the literal, CAL); all three literals and dates are separated by filler
276-276	X(01)	AN	ROLLOVER INDICATOR; indicates if the order is for a Rollover; values include: “Y” = Yes; this is for a rollover “N” = No; this is not for a rollover “U” = Unknown
277-294	9(16)v9(02)	N	BREAKPOINT AMOUNT; the discount given to a client for the amount purchased
295-295	X(01)	AN	BREAKPOINT AMOUNT SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Applicable
296-313	9(13)v9(05)	N	BREAKPOINT QUANTITY
314-314	X(01)	AN	BREAKPOINT QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Applicable
315-315	X(01)	AN	BREAKPOINT TYPE CODE; values include: “D” = Dollar (amount) “N” = Unit “U” = Unknown
316-333	9(13)v9(05)	N	LEAVES QUANTITY FOR PARTIAL EXECUTION; total quantity remaining for a partially exec. order as of the current business day
334-334	X(01)	AN	LEAVES QTY FOR PART. EXECUTION SIGN, values include: “+” = Positive quantity “-” = Negative quantity “ b ” = Not Applicable
335-342	X(08)	AN	UIT EXPIRATION DATE, in CCYYMMDD format (date an order expires or is no longer in effect)
343-382	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
383-455	X(73)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ b b ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record C

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD C – (SEE POSITIONS 082-082/PRODUCT IDENTIFIER = “A” ALTERNATIVE INVESTMENT PRODUCTS)

POSITION	PICTURE	TYPE	DESCRIPTION
083-083	X(01)	AN	Not Used
084-085	X(02)	AN	SETTLEMENT LOCATION CODE; states where the settlement of the funds for the trade will be done; values include: “US” = US Settlement “B” = Not US Settlement or information not available
086-086	X(01)	AN	ALTERNATIVE INVESTMENT SUITABILITY ATTESTATION; records the IBD’s attestation that they have done a suitability check before the customer trades Alternative Investments; values include: “Y” = Yes; IBD attests that suitability check was done “N” = No; IBD does not attest that suitability check was done
087-087	X(01)	AN	SUBSCRIPTION DOCUMENT DELIVERED; alerts the approvers as to whether or not they should expect to see a subscription document along with the order; values include: “Y” = Yes; subscription document will be delivered “N” = No; subscription document will not be delivered
088-088	X(01)	AN	SUBSCRIPTION DOCUMENT NOT DELIVERED REASON CODE; explains to approvers why a subscription document has not been delivered to Pershing; values include: “1” = Sponsor not required “2” = Already with sponsor “U” = Not answered
089-089	X(01)	AN	REINVEST DIVIDEND INCOME/CAPITAL GAINS; tells the sponsor of the Fund whether dividends and capital gains should be reinvested or paid in cash; values include: “Y” = Reinvest “N” = Do not reinvest
090-092	X(03)	AN	BRANCH OVERRIDE; indicates if another branch (office) will receive the commission
093-093	X(01)	AN	TRANSACTION FEE DESIGNATION; allows the IBD to redirect the transaction fee to the IBD’s account rather than the customer’s account. Provides internal users the ability to waive the fee; values include: “C” = Customer account “I” = IBD/RIA account “X” = Waive transaction fee “U” = Not Applicable
094-111	9(16)v9(02)	N	TRANSACTION FEE AMOUNT
112-112	X(01)	AN	TRANSACTION FEE AMOUNT SIGN; values include: “+” = Positive amount “-” = Negative amount “B” = Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
113-152	X(40)	AN	EXTERNAL VENDOR ID; effective 09/08/2017
153-455	X(303)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS "BB" = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record C

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD D – (SEE ALTERNATE RECORD D BASED ON VALUES IN 082-83 FOR ACTIVITY TYPE FOR POSITIONS 084-500)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “D”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, incl. Office (3), Base (5), and Check (1)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYS. ORDER ID; order ID from source system
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (date the reporting system created the order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time the reporting system created order)
064-081	X(18)	AN	Not Used
082-083	X(02)	AN	ACTIVITY TYPE; values include: “02” = Routing “04” = Execution “08” = Rules

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD D – (SEE POSITIONS 082-083 / ACTIVITY TYPE = “02” ROUTING)

POSITION	PICTURE	TYPE	DESCRIPTION
084-087	X(08)	AN	ROUTING ACTIVITY SEQUENCE NUMBER; values include: “0001” = Routing “0002” = Rerouting
088-091	X(04)	AN	Not Used
092-109	9(13)v9(05)	N	ROUTING QUANTITY
110-110	X(01)	AN	ROUTING QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Applicable
111-126	X(16)	AN	ROUTING EXECUTION FACILITY NAME
127-128	X(02)	AN	ROUTING TRADE ZONE NAME; trade zone where order is routed
129-132	X(04)	AN	ROUTING DEVICE ID; unique identifier for the system device where the order is routed to; presumed to be a printer, terminal, etc.
133-144	X(12)	AN	EXECUTING BROKER FIRM MNEMONIC NAME; value assigned to uniquely identify executing broker when member firms want their own floor ID on the trades; the firm executes the order flow and uses Pershing’s system to send order flow to NYSE, but have an identifier on their orders showing they executed the order
145-146	X(02)	AN	MARKET CODE; values include: “ b b ” = BKPG Item “01” = New York Stock Exchange (NYSE) “02” = NYSE ALT (formerly AMEX) “03” = Philadelphia Stock Exchange (PHLX) “04” = Pacific Stock Exchange (PSE) “05” = Chicago Exchange (CHX) “06” = Chicago Board Options Exchange (CBOE) “07” = Cincinnati Exchange (CINN) “08” = (NYIE) “09” = Boston Stock Exchange (BSE) “10” = (OSS) “11” = Over the Counter Exchange (OTC) “12” = International Securities Exchange (ISE) “14” = Emerald Exchange (EMLD) “15” = Miami Pearl Exchange (MPRL) “16” = Members’ Exchange (MEMX) “99” = Unknown
147-147	X(01)	AN	BLOTTER CODE; values include: “0” = Average Price “1” = STR Execution “2” = Option Trade “3” = Cash Trade

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“4” = Confirm Report “5” = Principal Trade “6” = Prime Broker Trade “7” = Not Used “8” = PTC Trade “9” = Customer Cross Trade “U” = Unknown
148-149	X(02)	AN	REROUTING METHOD CODE; how an order is rerouted; values include: “01” = Electronic “02” = Manual “99” = Unknown
150-150	X(01)	AN	REROUTE OVERRIDE INDICATOR; identifies that normal routing algorithms were overridden values include: “Y” = Normal Routing Algorithms were Overridden “N” = Normal Routing Algorithms were Used “U” = Unknown
151-158	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
159-166	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; will be blank if source of data is not a Pershing system
167-174	X(08)	AN	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
175-186	X(12)	AN	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated information was updated in the source system)
187-189	X(03)	AN	TRADE CURRENCY CODE; see Appendix N for values
190-192	X(03)	AN	SETTLEMENT CURRENCY CODE; see Appendix N for values
193-204	X(12)	AN	ISIN CODE
205-220	X(16)	AN	PRIMARY NON-USD EXCHANGE WHERE THE NON-DOLLAR ORDER ROUTED INITIALLY; see Appendix S for values
221-455	X(235)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ b b ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record D

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD D – (SEE POSITIONS 082-083 / ACTIVITY TYPE = “04” EXECUTIONS)

POSITION	PICTURE	TYPE	DESCRIPTION
084-087	X(04)	AN	EXECUTION SEQUENCE NUMBER
088-095	9(08)	N	ORDER ACTIVITY EFFECTIVE DATE, in CCYYMMDD format
096-107	9(12)	N	ORDER ACTIVITY EFFECTIVE TIME, in HHMISSNNNNNN format
108-109	X(02)	AN	EXECUTION STATUS CODE; values include: “01” = Bust Execution “02” = Correction “U b ” = Not Applicable
110-117	9(08)	N	ORDER ACTIVITY STATUS UPDATE DATE, in CCYYMMDD format
118-129	9(12)	N	ORDER ACTIVITY STATUS UPDATE TIME, in HHMISSNNNNNN format
130-147	9(09)v9(09)	N	EXECUTION PRICE; price obtained at execution
148-165	9(13)v9(05)	N	EXECUTION QUANTITY
166-166	X(01)	AN	EXECUTION QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Applicable
167-184	9(13)v9(05)	N	LEAVES QUANTITY; quantity remaining after a partial execution
185-185	X(01)	AN	LEAVES QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ b ” = Not Applicable
186-189	X(04)	AN	EXECUTION CONFIRM WIRE ID; terminal from which the execution was sent back from market; combines with the Execution Confirm Sequence Number to represent the unique identifier of the execution assigned by the executing market
190-193	X(04)	AN	EXECUTION CONFIRM SEQUENCE NUMBER; combines with the Execution Confirm Wire Identifier; the unique identifier of the execution as assigned by the executing market
194-205	X(12)	AN	EXECUTION CONFIRM TRANSACTION ID; assigned by the executing entity to uniquely identify the execution
206-208	X(03)	AN	SETTLEMENT LOCATION CODE; value assigned to uniquely identify the settlement location for the execution
209-216	X(08)	AN	SETTLEMENT DATE, in CCYYMMDD format
217-224	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
225-232	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; will be blank if source of data is not a Pershing system

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
233-240	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
241-252	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated information was updated in the source system)
253-268	X(16)	AN	EXECUTION FACILITY NAME IN CASE OF ADDITIONAL EXCHANGE ROUTES
269-271	X(03)	AN	TRADE CURRENCY CODE; see Appendix N for values
272-289	9(16)v9(02)	N	CUSTOMER COMMISSION AMOUNT
290-290	X(01)	AN	CUSTOMER COMMISSION AMOUNT SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable
291-292	X(02)	AN	CUSTOMER COMMISSION TYPE; values include: “1 B ” = Sales Credit Rate “2 B ” = Commission by Discount “3 B ” = Commission by Rate “4 B ” = Commission by Amount “5 B ” = Zero Commission “6 B ” = Sales Credit Flat Amount “ b b ” = Not Applicable
293-310	9(16)v9(02)	N	BROKER COMMISSION AMOUNT
311-311	X(01)	AN	BROKER COMMISSION AMOUNT SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable
312-313	X(02)	AN	BROKER COMMISSION TYPE; see 291-292 for values
314-331	9(16)v9(02)	N	BREAKPOINT AMOUNT, as applied by the system
332-332	X(01)	AN	BREAKPOINT AMOUNT SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable
333-350	9(13)v9(05)	N	BREAKPOINT QUANTITY
351-351	X(01)	AN	BREAKPOINT QUANTITY SIGN; values include: “+” = Positive “-” = Negative “ B ” = Not Applicable
352-352	X(01)	AN	BREAKPOINT TYPE CODE; values include: “D” = Dollar “N” = Unit “U” = Unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
353-354	X(02)	AN	Not Used
355-358	X(04)	AN	MARKET IDENTIFIER CODE (MIC); represents normalized last market; see Appendix S for values
359-360	X(02)	AN	COUNTRY CODE; see Appendix Q for values
361-368	X(08)	AN	LOCAL TRADE DATE; on executing market, in CCYYMMDD format
369-380	X(12)	AN	LOCAL EXECUTION TIME; on executing market, in HHMISSNNNNNN format
381-381	X(01)	AN	LIQUIDITY INDICATOR, effective 1 st Q 2020; values include: “1” = Liquidity added “2” = Liquidity removed “3” = Liquidity routed “4” = Liquidity auction “ B ” = Liquidity unknown or not applicable
382-385	X(04)	AN	LIQUIDITY TYPE, effective 1 st Q 2020
386-455	X(70)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ B B ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record D

PERSHING STANDARD FILE LAYOUTS

ALTERNATE DETAIL RECORD D – (SEE POSITIONS 082-083 / ACTIVITY TYPE = “08” RULES PROCESSING)

POSITION	PICTURE	TYPE	DESCRIPTION
084-087	9(04)	N	PENDING ORDER SEQUENCE NUMBER; sequence number of Rules Activity
088-167	X(80)	AN	RULES MESSAGE TEXT; text message associated with the order
168-175	X(08)	AN	RULES CODE; uniquely identifies rule
176-176	X(01)	AN	MESSAGE OUT TYPE CODE; specifies outcome associated with message generated by the Rules Engine; values include: “A” = Approval “W” = Warning “S” = Severe “D” = Default
177-184	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
185-192	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in source system; blank if not a Pershing system
193-200	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
201-212	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when source system updated)
213-455	X(243)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “BB” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record D

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD E – ORDER COMMENTS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “E”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (the date the reporting system created the order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (the time the reporting system created the order)
064-083	X(20)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
084-085	X(02)	AN	ORDER COMMENT TYPE CODE; value assigned to uniquely type of text relating to the order; values include: "01" = IBD Trailer "02" = Floor Instruction "03" = Comment "04" = PAR Trailer "05" = Service Bureau Trailer "06" = User Trailer "08" = Drop Internal Comment "09" = Routing Comment "10" = Corporate Action Comment "12" = Confirmation Trailer "13" = SHO Security Location Description "14" = Rules Engine Comments "98" = Execution Comment "99" = Bust Internal Comment
086-087	X(02)	AN	COMMENT ACTION CODE; values include: "01" = New Comment "02" = Comment Correction "03" = Comment Deletion
088-091	9(04)	N	ORDER COMMENT LINE SEQUENCE COUNT
092-345	X(254)	AN	ORDER COMMENT TEXT
346-353	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
354-361	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; will be blank if source of data is not a Pershing system
362-369	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
370-381	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated information was updated in the source system)
382-455	X(74)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS "BB" = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record E

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD F – TRADES, TRADE CORRECTIONS AND CANCELS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “F”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (the date the reporting system created order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time reporting system created the order)
064-081	X(18)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
082-083	X(02)	AN	TRADE ACTION CODE; values include: “01” = New Trade “02” = Trade Record Correction “03” = Trade Record Cancel
084-086	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
087-087	X(01)	AN	Not Used
088-096	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
097-097	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
098-113	X(16)	AN	TRADE CUSIP
114-129	X(16)	AN	TRADE PRIMARY SYMBOL
130-131	X(02)	AN	TRADE BUY/SELL INDICATOR; values include: “ B ” = Trade Buy “ S ” = Trade Sell
132-133	X(02)	AN	TRADE BUY/SELL QUALIFIER; values include: “01” = Trade qualifier buy “02” = Trade qualifier buy minus “03” = Trade qualifier sell “04” = Trade qualifier sell plus “05” = Trade qualifier short sale “06” = Trade qualifier short exempted “99” = Not available
134-136	X(03)	AN	TRADE CURRENCY CODE; see Appendix N for values
137-151	X(15)	AN	TRADE COMMISSION TEXT
152-154	X(03)	AN	TRADE COMMISSION TYPE; values include: “ C1 ” = Commission sales credit rate “ C2 ” = Commission by discount “ C3 ” = Commission by rate “ C4 ”, “ CA ” = Commission by amount “ C5 ” = Commission zero “ C6 ” = Commission credit flat “999” = Commission Type unknown

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
155-157	X(03)	AN	TRADE PRINCIPAL/AGENCY CODE; see Appendix V, "Principal/Agency Codes", for values "999" = Principal agency code not available
158-165	X(08)	AN	TRAM TRADE DATE, in CCYYMMDD format
166-173	X(08)	AN	TRAM SETTLEMENT DATE, in CCYYMMDD format Note: The TRAM TRADE and SETTLEMENT DATE fields will only be populated for trades entered via TCMS)
174-181	X(08)	AN	TRADE EXECUTION DATE, in CCYYMMDD format
182-201	X(20)	AN	TRAM REFERENCE IDENTIFIER
202-209	9(08)	N	TRAM REFERENCE VERSION
210-229	X(20)	AN	ORIGINAL TRAM REFERENCE IDENTIFIER
230-231	X(02)	AN	TRADE MARKET CODE (For trades received from TCMS and POPS); values include: "0" = Members' Exchange (MEMX) "1" = New York Stock Exchange (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHLX) "4" = OTC - NON-NSCC (Electronic Netting) "5" = Boston (BSE) "6" = Chicago (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = OTC-ISE-NSCC "9" = Pacific (PSE) "A" = NYSE Group Match Point (ARNX) "B" = BATS Exchange (BATS) "C" = National Stock Exchange (NSX) "D" = Mercury Exchange (MCRY) "E" = Direct Edge Exchange (EDGA) "F" = Miami Exchange (MIAX) "G" = Gemini Exchange (GEM) "H" = Montreal Exchange (MX) "I" = International Securities Exchange (ISE) "J" = Tokyo Exchange (TSE) "L" = London Stock Exchange (LSE) "M" = OTC-NSCC "N" = NASDAQ (NDAQ) "O" = OTC/Non-NSCC (OTCX) (Manual comp. btwn two brokers) "P" = NASDAQ OMX PHLX (Philadelphia Stock Exch. (NQPX)) "Q" = NASDAQ Alternative Display Function (NADF) "T" = Toronto Exchange (TSX) "W" = NASDAQ OMX BX (Boston S Exch., Equities) (NQBX) "X" = Other "U" = Market not available

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
232-233	X(02)	AN	TRADE BLOTTER CODE (for trades received from TCMS and POPS); values include: “0 B ” = Average Price “1 B ” = Regular “2 B ” = Options “3 B ” = Irregular Settle “5 B ” = Blotter Principal “6 B ” = Syndicate “8 B ” = PTC - Principal “9 B ” = Cross Agency “U B ” = Trade Blotter Unknown
234-235	X(02)	AN	TRADE LEGEND CODE 1
236-237	X(02)	AN	TRADE LEGEND CODE 2
238-255	9(09)v9(09)	N	TRADE PRICE
256-273	9(13)v9(05)	N	TRADE QUANTITY
274-291	9(09)v9(09)	N	TRADE POOL FACTOR PERCENT
292-293	X(02)	AN	CANCEL/CORRECT CODE; values include: “01” = Post SD Cancel “02” = Pre SD Cancel “03” = Pre SD Correct “04” = Post SD Correct “99” = Not Available
294-295	X(02)	AN	CORRECTION SOURCE; values include: “01” = From TCMS “02” = From POPS “03” = From UTF
296-303	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
304-311	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; blank if source is not a Pershing system
312-319	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (date when associated information was updated in the source system)
320-331	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated info was updated in the source system)
332-332	X(01)	AN	Not Used
OCC DATA SET – The following four fields (in position 333 through 353) comprise the OCC DATA SET			
333-338	X(06)	AN	OPTION ROOT ID
339-344	9(06)	N	EXPIRATION DATE, in YYMMDD format
345-345	X(01)	AN	CALL/PUT INDICATOR, values include: “C” = Call “P” = Put “B” = Bank Pledge (Call)

(cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“D” = Bank Pledge (Put) “E” = Escrow Receipt “L” = Letter of Credit (Call) “M” = Letter of Credit (Put) “9” = Not Applicable
346-353	9(05)v9(03)	N	STRIKE PRICE
354-356	X(03)	AN	SETTLEMENT CURRENCY CODE; see Appendix N for values
357-368	X(12)	AN	ISIN CODE
369-384	X(16)	AN	PRIMARY NON-USD EXCHANGE WHERE THE NON-DOLLAR ORDER ROUTED INITIALLY; see Appendix S
385-396	X(12)	AN	TRADE TIME, in HHMISSNNNNNN
397-400	X(04)	AN	TRADE EXCHANGE CODE
397-455	X(55)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: “20” = TCMS “ b b ” = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally “X”; indicates the end of record F

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD G – TRADE CORRECTION AND CANCEL COMMENTS

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “G”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (the date the reporting system created order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time reporting system created the order)
064-081	X(18)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
082-083	X(02)	AN	TRADE ACTION CODE; values include: "01" = New Trade Comment "02" = Trade Record Correction Comment "03" = Trade Record Cancel Comment
084-085	X(02)	AN	TRADE COMMENT TYPE CODE; values include: "T b " = Trailer "S b " = System Generated "N b " = Note "L b " = SHO Security Location Description
086-089	X(04)	AN	TRADE COMMENT LINE NUMBER
090-091	X(02)	AN	Not Used
092-345	X(254)	AN	TRADE COMMENT TEXT
346-353	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
354-361	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; will be blank if source of data is not a Pershing system
362-369	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (when associated information was updated in source system)
370-381	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated information was updated in the source system)
382-455	X(74)	AN	Not Used
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS " b b " = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record G

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD H – COMMON ORDER INFORMATION (OPTIONAL)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OL”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “H”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-020	X(09)	AN	ACCOUNT NUMBER, including Office (3) and Base (6)
021-021	X(01)	AN	ACCOUNT TYPE; values include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subscription “5” = Arbitrage “6” = Market Function “7” = Non Load “8” = Precious Metals “9” = Income/Income Accounting for Bank Custody “U” = Not Available
022-023	X(02)	AN	ORDER SOURCE SYSTEM IDENTIFIER; values include: “15” = Rules Engine “20” = TCMS “25” = ATOMS “30” = MFNL “65” = Neovest “70” = NetX 360 Allocations “75” = FOMS “77” = LiquidPoint “78” = UTF “79” = RealTick “82” = Instinet “83” = ConvergX
024-043	X(20)	AN	ORDER SOURCE SYSTEM ORDER ID; order identifier from the source system; for Rules Engine this field will contain terminal ID and order sequence number; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE, in CCYYMMDD format (the date the reporting system created order)
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME, in HHMISSNNNNNN format (time reporting system created the order)
064-081	X(18)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
Common Order Information			
082-121	X(40)	AN	FIRM DESIGNATED IDENTIFIER (FDID)
122-131	X(10)	AN	OCC IDENTIFIER (Actionable Identifier); for customer/firm trades and orders
132-419	X(288)	AN	Not Used
420-427	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; terminal ID where last update was performed
428-435	X(08)	AN	SOURCE SYSTEM UPDATE USER ID; user performing the last update in the source system; will be blank if source of data is not a Pershing system
436-443	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format (when associated information was updated in source system)
444-455	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format (time when associated information was updated in the source system)
456-458	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
459-460	X(02)	AN	ORDER PROCESSING SYSTEM IDENTIFIER; values include: "20" = TCMS "BB" = Not Applicable
461-461	X(01)	AN	Not Used
462-479	X(18)	AN	ORDER IDENTIFIER; uniquely identifies an order
480-487	X(08)	AN	ORDER UPDATE DATE, in CCYYMMDD format
488-499	X(12)	AN	ORDER UPDATE TIME, in HHMISSNNNNNN format
500-500	X(01)	AN	Literally "X"; indicates the end of record H

PERSHING STANDARD FILE LAYOUTS

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF B B B B B B PERSHING (end of Pershing file)"
019-036	X(18)	AN	Literally "ORDER B AND B EXEC B LOG"
037-046	X(10)	AN	Literally " B DATA B OF B B "
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally " B TO B REMOTE B "
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-083	X(12)	AN	Literally " B ENDS B HERE B "
084-105	X(22)	AN	Literally "TOTAL B DETAIL B RECORDS B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-499	X(384)	AN	Not Used
500-500	X(01)	AN	Literally "Z"; indicates the end of the trailer record