

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: OPEN ORDERS – BOOKS and RECORDS (Expanded)

GENERAL INFORMATION

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

DESCRIPTION

The expanded Open Order Books and Records (OORL) is created from the Books and Records repository, which is updated on a nightly basis. This file contains Good-until-types of orders that have not been completely executed (or have not yet expired or been cancelled), as well as day orders that have been either partially executed or have not been executed at all. This file contains order data requirements for Books and Records processing.

This file contains A, B, and one of either C, D, E, F records, depending upon the security type:

Record A relates to basic information regarding the order (there is one A record per order)

Record B relates to Books and Records regulatory information (there is one B record per order)

Record C relates to security-specific information associated with Equity and Option orders

Record D relates to security-specific information associated with Fixed Income orders

Record E relates to security-specific information associated with Unit Investment Trust (UIT) orders

Record F relates to security-specific information associated with Alternative Investment orders

The symbol “**B**” 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 "EXP B OPEN B ORDER B B B B "
037-046	X(10)	AN	Literally " B DATA B OF B B "
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally " B TO B REMOTE B "
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-085	X(14)	AN	Literally " B BEGINS B HERE B B "
086-095	X(10)	AN	RUN DATE = "MM/DD/CCYY"
096-096	X(01)	AN	Not Used
097-104	X(08)	AN	RUN TIME = "HH:MM:SS"
105-749	X(645)	AN	Not Used
750-750	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORD A – BASIC ORDER ENTRY INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "OB"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "A"
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: "0" = COD "1" = Cash/Principal Accounting for Bank Custody "2" = Margin "3" = Short "4" = Special Subs "5" = Arbitrage "6" = Market Function (effective 02/2016) "7" = Non Load (effective 02/2016) "8" = Precious Metal "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: "20" = TCMS (all effective 02/2016) "25" = ATOMS "60" = CapeLogic "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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
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

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POSITION	PICTURE	TYPE	DESCRIPTION
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 information not available (effective 02/2016)
114-115	X(02)	AN	BUY/SELL QUALIFIER CODE; values include: "01" = Buy "02" = Buy Minus (buy at lower than current market price) "03" = Sell "04" = Sell Plus (execute only if price is less than prior price) "05" = Short (sell of a security not owned by seller) "06" = Short Exempt (effective 02/2016) "99" = Buy/Sell Indicator not available
116-117	X(02)	AN	CANCEL STATUS CODE; values include "b" = Not Cancelled "01" = Cancelled Full "02" = Cancelled Partial "99" = Cancel Status not available
118-118	X(01)	AN	CANCEL/CORRECT REASON CODE; identifies the reason for a cancellation or correction; values include: "N" = Trade has not been cancelled, corrected, or restored "U" = Trade corrected on Entry Date "D" = Trade deleted on Entry Date "R" = Trade restored; today's correction/deletion annulled "C" = Trade corrected after entering P&S, but before settling "Z" = Trade cancelled by the system as a result of an earlier pre-settlement correction "X" = Trade cancelled after entering P&S, but before settling "1" = Trade corrected after settlement "2" = Trade corrected by the system as a result of an earlier pre-settlement correction "0" = Not a valid code "5" = Trade post-settlement cancelled "6" = Trade NSCC notification "9" = Trade correction not available
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 Quantity "-" = Negative Quantity "b" = Not applicable or available

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POSITION	PICTURE	TYPE	DESCRIPTION
138-139	X(02)	AN	PRICE TYPE CODE; uniquely identifies conditions surrounding price of an order; values include: "01" = Market (market price at time order is placed) "02" = Limit (buy/sell at specific price or better) "03" = Stop (buy/sell at market price once security has traded at a given price) "04" = Stop Limit (buy/sell at 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 Order "06" = Cancelled Order "07" = Replacing Order "08" = Execution Only Order "09" = SFX Execution "10" = Corrected Order "11" = Replacing Add-On "21" = Parent Order "22" = Parent Order Cancelled "26" = Parent Order Cancelled/Replaced "27" = Parent Order Replacing "30" = Parent Order Corrected "40" = Order Allocation
142-143	X(02)	AN	ORDER APPROVAL STATUS CODE; values include: "01" = Approved "02" = Pending "03" = Rejected "04" = Cancelled "05" = Skipped "BB" or "99" = Not available
144-144	X(01)	AN	ORDER APPROVAL SYSTEM ID; system where approval was made; values include: "1" = BrokerView/Rules Engine "B" or "9" = Not available
145-178	X(34)	AN	APPROVAL SYSTEM ORDER ID

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POSITION	PICTURE	TYPE	DESCRIPTION
179-180	X(02)	AN	ORDER EXECUTION STATUS; values include: “01” = Open Order “02” = Partially Filled “03” = Fully Filled (all effective 02/2016) “04” = Acknowledged Order “05” = Unpriced “ BB ” or “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” = Unknown
185-186	X(02)	AN	TIME IN FORCE; value assigned to identify the timeframe in which the order is effective; if parameters of the order are not met within the timeframe, the authorization for the order will expire; values include: “01” = Day Order “02” = Good until Cancelled (GTC) “03” = Fill or Kill (execute immediately in full or cancel) “04” = Immediate or Cancel “05” = Opening Only “06” = Good until Cancelled/Eligible for Extended Market Orders (GTX) “07” = Good until Date “08” = Good for Month “09” = Good for Week “10” = Good until Time (effective 02/2016) “11” = Pre-Market Session “12” = After-Market Session “13” = Crossing Session “15” = Market on Close (effective 02/2016) “99” = Time in Force not available
187-187	X(01)	AN	ALL OR NONE (AON) INDICATOR; identifies whether or not the entire order must be filled for it to be executed; values include: “Y” = Partial Fulfillment is 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 an order; values include: “1” = Cash “2” = Next Day “3” = Seller Days

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POSITION	PICTURE	TYPE	DESCRIPTION
			“4” = Fixed Income Regular Settlement (effective 02/2016) “9” = Special Settlement not available
189-189	X(01)	AN	Not Used
190-192	9(03)	N	SPECIAL SETTLEMENT NUMBER OF DA YS
193-200	X(08)	AN	TRADE DATE, in CCYYMMDD format
201-212	X(12)	AN	TRADE TIME, in HHMISSNNNNNN format
213-216	X(04)	AN	FIRST WIRE ID; identifies a business party who is placing an order on behalf of the customer. Wire Identifiers (Codes) are assigned by Pershing and can signify entries of different types (i.e., a group of IPs, a single IP, a sub-office, a firm); an alternate key for the order in ATOMS is a combination of Order Wire Identifier and Order Sequence Number; this use is unique only if an entity identified by a Wire Identifier enters less than 9,999 orders in a day; is unique on a given day.
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
254-254	X(01)	AN	INPUT SHARE QUANTITY SIGN; values include: “+” = Positive “-” = Negative “B” = Not applicable
INVESTMENT PROFESSIONAL / COMMISSION INFORMATION			
255-272	9(09)v9(09)	N	COMMISSION RATE; commission to be paid on a particular order, expressed varyingly as an amount, or per bond/share, etc., as qualified by values in TYPE OF COMMISSION field, below
273-274	X(02)	AN	TYPE OF COMMISSION; specifies the type of commission payable to the IP(s) on the trade; values include: “01” = Flat (COM) “02” = Per Share (RTE) “03” = Percentage Discount (MLT) “C1” = Sales Credit by Rate “C2” = Commission by Discount “C3” = Commission by Rate “C4” = Commission by Amount “C5” = Commission Zero “C6” = Sales Credit Flat “99” = Commission Type Unknown
275-278	X(04)	AN	FIRST INVESTMENT PROFESSIONAL (IP) NUMBER
279-280	X(02)	AN	FIRST IP STATUS CODE; value assigned to uniquely identify order status for IP 1
281-298	9(09)v9(09)	N	FIRST IP COMMISSION PERCENT (or AMOUNT)

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POSITION	PICTURE	TYPE	DESCRIPTION
299-299	X(01)	AN	FIRST INVESTMENT PROFESSIONAL DEFAULT INDICATOR
300-303	X(04)	AN	SECOND INVESTMENT PROFESSIONAL NUMBER
304-305	X(02)	AN	SECOND IP STATUS CODE; value assigned to uniquely identify order status for IP 2
306-323	9(09)v9(09)	N	SECOND IP COMMISSION PERCENT (or AMOUNT)
324-324	X(01)	AN	SECOND INVESTMENT PROFESSIONAL DEFAULT INDICATOR
325-328	X(04)	AN	THIRD INVESTMENT PROFESSIONAL NUMBER
329-330	X(02)	AN	THIRD IP STATUS CODE; value assigned to uniquely identify order status for IP 3
331-348	9(09)v9(09)	N	THIRD IP COMMISSION PERCENT (or AMOUNT)
349-349	X(01)	AN	THIRD INVESTMENT PROFESSIONAL DEFAULT INDICATOR
350-353	X(04)	AN	FOURTH INVESTMENT PROFESSIONAL NUMBER
354-355	X(02)	AN	FOURTH IP STATUS CODE; value assigned to uniquely identify order status for IP 4
356-373	9(09)v9(09)	N	FOURTH IP COMMISSION PERCENT (or AMOUNT)
374-374	X(01)	AN	FOURTH INVESTMENT PROFESSIONAL DEFAULT INDICATOR
SOURCE SYSTEM UPDATE INFORMATION			
375-382	X(08)	AN	SOURCE SYSTEM UPDATE TERMINAL ID; 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; for new orders, the user entering the order
391-398	9(08)	N	SOURCE SYSTEM UPDATE DATE, in CCYYMMDD format; date associated information updated in source system
399-410	9(12)	N	SOURCE SYSTEM UPDATE TIME, in HHMISSNNNNNN format
411-412	X(02)	AN	ORDER TYPE CODE; identifies type of order; may be different based on source and product type; values include: "01" = Simple Order "02" = Complex (two-part) Order (ATOMS only) "03" = Exchange (Mutual fund order not filled) (all effective 02/2016) "04" = Exchange Trade (Mutual fund order filled) "06" = Cash Adjustment (Mutual fund only) "98" = Other Order (ATOMS only) "99" = Not Known/ Not Applicable
413-418	X(06)	AN	P&S REFERENCE NUMBER
419-426	X(08)	AN	ORDER ACTIVITY EFFECTIVE DATE, in CCYYMMDD format (date activity occurred; blank for new orders)
427-438	9(12)	N	ORDER ACTIVITY EFFECTIVE TIME, in HHMISSNNNNNN format (blank for new orders)
439-453	X(15)	AN	ORDER ACTIVITY USER ID

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POSITION	PICTURE	TYPE	DESCRIPTION
454-455	X(02)	AN	SOURCE SYSTEM SOURCE ID; See Appendix W, "Source System Source ID Codes"
456-473	9(16)v9(02)	N	LEAVES QUANTITY
474-723	X(250)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally "X"; indicates the end of detail Record A

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD B – BOOKS AND RECORDS INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OB”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “B”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function (effective 02/2016) “7” = Non Load “8” = Precious Metal “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: “20” = TCMS (all effective 02/2016) “25” = ATOMS “60” = CapeLogic “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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
064-081	X(18)	AN	Not Used
BOOKS AND RECORDS INFORMATION			
082-089	X(08)	AN	DATE INTRODUCING BROKER RECEIVED ORDER; date order manually rec'd by IBD; for client-entered orders (where Order Entry Source = “C” for Client), in CCYYMMDD format

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POSITION	PICTURE	TYPE	DESCRIPTION
090-101	X(12)	AN	TIME INTRODUCING BROKER RECEIVED ORDER; time within Order Receipt Date that order is manually received by an IBD; for client-entered orders (where Order Entry Source Code = "C" for Client), in HHMISSNNNNNN format
102-111	X(10)	AN	IBD ORDER RECEIPT TIME ZONE; for all orders entered into an Order Entry system, indicates time zone in which the time is expressed when IBD's associate received the order from client
112-151	X(40)	AN	NAME OF IBD ASSOCIATE RECEIVING ORDER; refers to the name of the 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 (both order entry and order receipt individuals are from the same company)
152-159	X(08)	AN	DATE PERSHING ASSOCIATE RECEIVED ORDER; in CCYYMMDD format
160-171	X(12)	AN	TIME PERSHING ASSOCIATE RECEIVED ORDER; in HHMISSNNNNNN format
172-181	X(10)	AN	PERSHING ASSOCIATE 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 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; name of Pershing 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 (both order entry and order receipt individuals are from the same company)
222-229	X(08)	AN	DATE PERSHING ASSOCIATE ENTERED ORDER; in CCYYMMDD format
230-241	X(12)	AN	TIME PERSHING ASSOCIATE ENTERED ORDER; in HHMISSNNNNNN format (for all orders entered into an Order Entry system, time when the Pershing associate entered order)
242-242	X(01)	AN	ORDER ENTRY SOURCE TYPE CODE; indicate whether the order entry was performed by the client or someone who was not the client; implemented as constraint; values include: "C" = Client "N" = Non-Client "U" Unknown or not applicable (default)
243-250	X(08)	AN	EXTERNAL SYSTEM ORDER ENTRY DATE, the date the order was entered into a non-Pershing Order Entry System, in CCYYMMDD format
251-262	X(12)	AN	EXTERNAL SYSTEM ORDER ENTRY TIME; the time the order was entered into the non-Pershing Order Entry System, in HHMISSNNNNNN format
263-272	X(10)	AN	EXTERNAL SYSTEM ORDER ENTRY TIMEZONE; the time zone for the region for the time/date the order was entered into the non-Pershing Order Entry System
273-280	X(08)	AN	PERSHING SYSTEM ORDER APPROVAL DATE, the date that the order approval occurred via a Pershing system, in CCYYMMDD format

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
281-292	X(12)	AN	PERSHING SYSTEM ORDER APPROVAL TIME, the time that the order approval occurred via a Pershing system, in HHMISSNNNNNN format
293-307	X(15)	AN	PERSHING SYSTEM ORDER APPROVAL ID; the User ID of the person who approved the order (this could be either a Pershing associate or an associate at the IBD)
308-308	X(01)	AN	DISCRETION EXERCISED CODE; indicates whether or not discretion was exercised on behalf of the end client on this order; values include: “Y” = Discretion Exercised “N” = Discretion 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 OCCDATA 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
335-335	X(01)	AN	CANCEL BY CODE; indicates who cancelled the order; values include: “C” = Customer “F” = Firm
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, in HHMISSNNNNNN format
379-381	X(03)	AN	SETTLEMENT CURRENCY CODE
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

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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; monetary amount on an order
405-407	X(03)	AN	TRADE CURRENCY CODE
408-411	X(04)	AN	ORDER SEQUENCE NUMBER; generated number between 0001 and 9999 that identifies an order placed by a business party
412-415	X(04)	AN	OVERRIDE WIRE ID; identifies a business party placing a specific order; the override ID is used to store an identifier other than the one originally attached to the order
416-430	X(15)	AN	SOURCE SYSTEM CREATION USER ID
431-442	X(12)	AN	ISIN CODE
443-444	X(04)	AN	BROKERAGE/BANK CUSTODY INDICATOR; identifies whether account is Brokerage or Bank Custody; values include: “00” = Brokerage Account “01” = Bank Custody Account
445-723	X(279)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of detail Record B

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD C – EQUITIES AND OPTION PRODUCT TYPE ORDER INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OB”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “C”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function (effective 02/2016) “7” = Non Load “8” = Precious Metal “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: “20” = TCMS (all effective 02/2016) “25” = ATOMS “60” = CapeLogic “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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
064-081	X(18)	AN	Not Used
082-082	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD C; value includes: “E” = Equities/Options (ATOMS)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
083-084	X(02)	AN	ATOMS SECURITY TYPE CODE; values include: “01” = Equity “02” = Option “03” = OTC “11” = International Equity (effective 02/2016) “99” = ATOMS Security Type unknown
085-086	X(02)	AN	Not Used
087-126	X(40)	AN	ATOMS SECURITY SYMBOL TEXT; text description of the security and is primarily used when Security System does not 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” = Short Form Cross (SFX) “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 QUANTITY (DNI) 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
162-162	X(01)	AN	DO NOT REDUCE PRICE (DNR) INDICATOR; instruction on a buy limit order, or on a sell stop order, not to reduce the 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; acceptable values include: “01” = Round Lot “02” = Odd Lot

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			"03" = Mixed Lot "99" = Unknown Lot "0b" = Not applicable or available
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 either 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" = Not Available
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
176-177	X(02)	AN	CUSTOMER/FIRM INDICATOR; values include: "01" = Customer Account "02" = Firm Account (member of OCC) "03" = Broker/Dealer Account "99" = Broker/Dealer Unknown
OPTION-SPECIFIC CHARACTERISTICS *			
* OCC Data Set for new Option Symbology can be found in Record B, position 310-330			
178-178	X(01)	AN	OPEN/CLOSE INDICATOR; identifies whether the order opens a new or closes out an existing option position; values include: "1" = Open "2" = Close "9" = Not Available
179-179	X(01)	AN	CALL/PUT INDICATOR; values include: "1" = Call "2" = Put
ORDER DURATION CHARACTERISTICS			
180-187	X(08)	AN	ORDER EXPIRATION DATE; the date that an order expires or is no longer in effect; in CCYYMMDD format
188-199	X(12)	AN	ORDER EXPIRATION TIME; the time that an order expires, in HHMISSNNNNNN format

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
PRICE/QUANTITY CHARACTERISTICS			
200-217	9(09)v9(09)	N	LIMIT PRICE; price for a limit or stop limit order, to be executed at this price or better; for a stop limit order, a stop price is also specified
218-218	X(01)	AN	Not Used
219-220	X(02)	AN	PRICE QUALIFIER CODE; values include: "01" = Basis "02" = Or Better (OB) "03" = With or Without (execute odd-lot order without round lot print – WOW) "04" = Market if Touched (buy/sell when preset market price is reached, it becomes a market order – MIT) "05" = Stop (populated when Price Type= Stop or Stop Limit) "06" = On Close (CLO) "07" = Closing Offset (CO) "99" = Price Qualifier Unknown
221-238	9(09)v9(09)	N	INCREMENTAL DISCRETIONARY AMOUNT; amount by which broker has discretion when executing the order
239-239	X(01)	AN	INCREMENTAL DISCRETIONARY SIGN; values include: "+" = Positive "-" = Negative "B" = Not applicable
240-257	9(09)v9(09)	N	STOP PRICE; specified price for a stop or stop limit order, to buy or sell at the market price once the security trades at the stop price; for a stop limit order, a limit price is also specified
258-297	X(40)	AN	Not Used
298-313	X(16)	AN	PRIMARY NON-USD EXCHANGE
314-314	X(01)	AN	ORDER VARIANCE TYPE CODE (effective 8/19/11); values include: "P" = Percentage "D" = Dollar "U" = Unknown
315-315	X(01)	AN	QUOTE PREFERENCE TYPE CODE (effective 8/19/11); values include: "A" = National Best Bid and Offer (NBBO) "B" = Last trade "U" = Unknown
316-327	X(12)	AN	PRICE TO MARKET TEXT (effective 8/19/11); values include: "MKT BBBBBBBB " = indicates market order Actual limit price, in alpha format, in the case of a limit order
328-367	X(40)	AN	EXTERNAL CLIENT ORDER ID (effective 03/01/2013)
368-385	9(13)v9(05)	N	LEAVES QUANTITY FOR PARTIAL EXECUTION; total quantity remaining for a partially executed order as of current business day (effective 02/2016)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
386-386	X(01)	AN	LEAVES QUANTITY FOR PARTIALEXECUTION SIGN; values include (effective 02/2016): “+” = Positive “-” = Negative “ B ” = Not applicable
387-723	X(337)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of detail Record C

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD D – FIXED INCOME PRODUCT TYPE ORDER INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OB”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “D”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function (effective 02/2016) “7” = Non Load “8” = Precious Metal “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: “20” = TCMS (all effective 02/2016) “25” = ATOMS “60” = CapeLogic “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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
064-081	X(18)	AN	Not Used
082-082	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD D; value includes: “F” = Fixed Income
083-100	9(13)v9(05)	N	LOT SIZE QUANTITY; size of the lot for the order
101-118	9(13)v9(05)	N	MINIMUM LOT QUANTITY; minimum number of lots required by an order

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
119-136	9(16)v9(02)	N	MISCELLANEOUS FEE AMOUNT
137-154	9(09)v9(09)	N	POOL FACTOR PERCENT; percent of principal remaining as a fraction of the original issue amount; applied to the asset-backed pool balance to obtain a current amount
155-172	9(16)v9(02)	N	REMAINING PRINCIPAL BALANCE AMOUNT; current remaining principal on a mortgage-backed security; computed by multiplying the original face values of the security by the current factor
173-173	X(01)	AN	REMAINING PRIN. BALANCE AMT SIGN; values include: “+” = Positive balance “-” = Negative balance “ b ” = Not applicable
174-273	X(100)	AN	SECURITY DESCRIPTION TEXT; uses the first 60 characters of the description, followed by 9 characters of the coupon, 1 byte filler, 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 NetX360 allocations, this field will display the Average 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 “-” = Negative “ b ” = Not applicable
311-311	X(01)	AN	MATERIALEVENT INDICATOR; values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
312-312	X(01)	AN	LOW BID ATTESTATION INDICATOR; values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
313-313	X(01)	AN	PRINCIPAL CONSENT INDICATOR; values include: “Y” = Yes “N” = Not Applicable “U” = Unknown
314-723	X(410)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of detail Record D

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD E – UNIT INVESTMENT TRUST (UIT) PRODUCT TYPE ORDER INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OB”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “E”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function (effective 02/2016) “7” = Non Load “8” = Precious Metal “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: “20” = TCMS (all effective 02/2016) “25” = ATOMS “60” = CapeLogic “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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
064-081	X(18)	AN	Not Used
082-082	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD E; value includes: “U” = UIT
083-100	9(13)v9(05)	N	LOT SIZE QUANTITY; size of the lot for the order
101-118	9(16)v9(02)	N	LOT SIZE AMOUNT; amount for the order

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
119-136	9(16)v9(02)	N	MISCELLANEOUS FEE AMOUNT
137-148	X(12)	AN	CUTOFF TIME, in HHMISSNNNNNN format (latest time for processing transaction)
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 description, followed by 9 characters of the coupon, 1 byte filler, 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
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

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
316-333	9(13)v9(05)	N	LEAVES QUANTITY FOR PARTIALEXECUTION; total quantity remaining for a partially executed order as of the current businessday
334-334	X(01)	AN	LEAVES QTY FOR PARTIALEXECUTION SIGN, values include: “+” = Positive quantity “-” = Negative quantity “ E ” = Not Applicable
335-723	X(389)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of record E

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD F – ALTERNATIVE INVESTMENT PRODUCT TYPE ORDER INFORMATION

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “OB”
003-003	X(01)	AN	RECORD INDICATOR VALUE = “F”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with “00000001”
012-021	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Type. Values for Type include: “0” = COD “1” = Cash/Principal Accounting for Bank Custody “2” = Margin “3” = Short “4” = Special Subs “5” = Arbitrage “6” = Market Function (effective 02/2016) “7” = Non Load “8” = Precious Metal “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: “20” = TCMS (all effective 02/2016) “25” = ATOMS “60” = CapeLogic “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; the first character of a non-dollar order will contain a # symbol
044-051	9(08)	N	ORDER SOURCE SYSTEM CREATION DATE; the date the reporting system created the order, in CCYYMMDD format
052-063	9(12)	N	ORDER SOURCE SYSTEM CREATION TIME; the time the reporting system created the order, in HHMISSNNNNNN format
064-081	X(18)	AN	Not Used
082-082	X(01)	AN	PRODUCT IDENTIFIER FOR RECORD F; value includes: “A” = Alternative Investment
083-083	X(01)	AN	Not Used

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
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
113-723	X(611)	AN	Not Used
724-726	X(03)	AN	INVESTMENT PROFESSIONAL (IP) OF RECORD
727-749	X(23)	AN	Not Used
750-750	X(01)	AN	Literally “X”; indicates the end of record F

PERSHING STANDARD FILE LAYOUTS

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF B B B B B B PERSHING B " (end of Pershing file)
019-036	X(18)	AN	Literally "EXP B OPEN B ORDER B BR B "
037-046	X(10)	AN	Literally " B DATA B OF B B "
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally " B TO B REMOTE B "
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-083	X(12)	AN	Literally " B ENDS B HERE B "
084-105	X(22)	AN	Literally "TOTAL B DETAIL B RECORDS B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-749	X(634)	AN	Not Used
750-750	X(01)	AN	Literally "Z"; indicates the end of the trailer record