

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FUNDS U ACCUMULATED PRODUCT LEVEL FINANCING DETAIL MONTHLY AUDIT REPORT

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 250 characters
 Form Name: PLFN

DESCRIPTION

The Funds Utilization Accumulated Product Level Financing Detail Audit Report file (PLFN) is created daily and accumulates from the stated beginning date of the month through the end and restarts at the beginning of a new month. The file displays the financing rates and is sorted by lowest financing rate within CUSIP. It represents the information found in the FUN049D1 report.

Record A contains detail records at the security level, differentiated by CUSIP, and the B Record displays the totals for each day. There will be multiple A Records and one B Record for each day.

This file contains header and trailer records that confirm the beginning and end of the file, the date it was created, and the file's total number of records.

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 "FUNDSU B FINAN B AUDIT"
037-046	X(10)	AN	Literally " B B DATA B OF 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	Literally = "XXXX"
072-085	X(14)	AN	Literally " B BEGINS B HERE 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"
105-249	X(145)	AN	Not Used
250-250	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORD A - DETAIL ENTRIES BY DATE

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "PN"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "A"
004-011	9(08)	N	ID SEQUENCE NUMBER; begins with "00000001"
012-019	9(08)	N	ENTRY DATE, in CCYYMMDD format, in ascending order
020-025	9(06)	N	Not Used
026-034	X(09)	AN	FIRM ACCOUNT NUMBER, including Office (3), Base Account (5), and Check Digit (1)
035-035	X(01)	AN	<i>Reserved</i>
036-036	X(01)	AN	MULTIPLE ACCOUNT INDICATOR; values include: "*" = Security is held in more than one firm account "b" = Not applicable
037-039	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
040-040	X(01)	AN	Not Used
041-049	X(09)	AN	<i>Reserved for Introducing Firm</i>
050-058	X(09)	AN	CUSIP
059-068	X(10)	AN	GRADE; values include: "BELOW" "INVEST"
069-073	X(05)	AN	STANDARD & POORS RATING; values can be found from S&P website; effective mid-March, 2012, values in this field will be displayed for customer destinations and only if the customer has a re-distribution agreement with S&P noted in Pershing's BPAI application; Pershing-specific internal values include:
074-078	X(05)	AN	MOODY'S RATING; values can be found from Moody's website; Pershing-specific internal values include:
079-086	X(08)	AN	ASSET TYPE; see Appendix B for values
087-094	X(08)	AN	ASSET SUBTYPE; see Appendix B for values
095-102	X(08)	AN	ASSET SUB-SUBTYPE; see Appendix B for values
103-120	9(15)v9(03)	N	MARKET VALUE
121-121	X(01)	AN	MARKET VALUE SIGN; values include: "+" = Market value "b" = Not applicable or zero
122-139	9(15)v9(03)	N	DEBIT BALANCE REMAINING (the first entry of the day is the NET BALANCE in USD)
140-140	X(01)	AN	DEBIT BALANCE REMAINING SIGN; values include: "+" = Debit balance "b" = Not applicable or zero
141-158	9(15)v9(03)	N	EXCESS DEBIT BALANCE FOR HOLDING

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POSITION	PICTURE	TYPE	DESCRIPTION
159-159	X(01)	AN	EXCESS DEBIT BALANCE FOR HOLDING SIGN; values include: “+” = Debit balance remaining “ b ” = Not applicable or zero
160-177	9(15)v9(03)	N	PRODUCT VALUE TO CHARGE
178-178	X(01)	AN	PRODUCT VALUE TO CHARGE SIGN; values include: “+” = Product value “ b ” = Not applicable or zero
179-196	9(09)v9(09)	N	IBD NET RATE
197-197	X(01)	AN	IBD NET RATE SIGN; values include: “+” = Net rate “ b ” = Not applicable or zero
198-215	9(15)v9(03)	N	FINANCE CHARGE BY CUSIP
216-216	X(01)	AN	FINANCE CHARGE BY CUSIP SIGN; values include: “+” = Finance Charge “ b ” = Not applicable or zero
217-234	9(15)v9(03)	N	VALUE FOR REGULAR RATE
235-235	X(01)	AN	VALUE FOR REGULAR RATE SIGN; values include: “+” = Value for regular rate “ b ” = Not applicable or zero
236-249	X(14)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of record A

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DETAIL RECORD B - TOTAL ENTRIES BY DATE

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "PN"
003-003	X(01)	AN	RECORD INDICATOR VALUE = "B"
004-011	9(08)	N	ID SEQUENCE NUMBER; begins with "00000001"
012-019	9(08)	N	DATE OF INTEREST CALCULATION, in CCYYMMDD format, in ascending order (?)
020-036	X(17)	AN	Not Used
037-039	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
040-040	X(01)	AN	Not Used
041-049	X(09)	AN	<i>Reserved for Introducing Firm</i>
Day-to-Date Totals			
The following three fields are associated with the TOTAL EXCESS DEBIT INTEREST FINANCE CHARGE			
050-067	9(09)v9(09)	N	DEBIT INTEREST RATE
068-068	X(01)	AN	DEBIT INTEREST RATE SIGN; values include: "+" = Debit interest rate "b" = Not applicable or zero
069-086	9(15)v9(03)	N	DEBIT INTEREST CHARGE
087-087	X(01)	AN	DEBIT INTEREST CHARGE SIGN; values include: "+" = Debit interest charge "b" = Not applicable or zero
088-105	9(15)v9(03)	N	EXCESS DEBIT BALANCE (also equal to the Balance for Regular Interest)
106-106	X(01)	AN	EXCESS DEBIT BALANCE SIGN; values include: "+" = Excess debit balance "b" = Not applicable or zero
107-124	9(15)v9(03)	N	TOTAL PRODUCT LEVEL FINANCE CHARGE
125-125	X(01)	AN	TOTAL PRODUCT LEVEL FINANCE CHARGE SIGN; values include: "+" = Total product level finance charge "b" = Not applicable or zero
126-143	9(15)v9(03)	N	TOTAL MARKET VALUE
144-144	X(01)	AN	TOTAL MARKET VALUE SIGN; values include: "+" = Total market value "b" = Not applicable or zero
145-162	9(15)v9(03)	N	TOTAL FINANCE CHARGE
163-163	X(01)	AN	TOTAL FINANCE CHARGE SIGN; values include: "+" = Total finance charge "b" = Not applicable or zero

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POSITION	PICTURE	TYPE	DESCRIPTION
164-181	9(15)v9(03)	N	NET BALANCE IN USD
182-182	X(01)	AN	NET BALANCE IN USD SIGN; values include: “+” = Net balance “ B ” = Not applicable or zero
183-249	X(67)	AN	Not Used
250-250	X(01)	AN	Literally “X”; indicates the end of record B

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 “FUNDSU B FINAN B AUDIT”
037-046	X(10)	AN	Literally “ B B DATA B OF 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
116-249	X(134)	AN	Not Used
250-250	X(01)	AN	Literally “Z”; indicates the end of the trailer record