

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: RECEIVE AND DELIVER MASTER

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 1750 characters
 Form Name: RDM1 and RDM2

DESCRIPTION

The Receive and Deliver (Version 2) standard file (RDM1 and RDM2) is created in batch and contains Clearance open items. Open Items consist of institutional and street side trades, ACATs and retail instructions. The transactions could be in US or non-US dollars. Data elements included in this file relate to settlements through DTC, FRB, or International. It also contains DTC ID status, delivery reclaim comments and exposure, to name a few.

RDM1 is sent before PDQ (Pre-Determined Order Quantity), at approximately 2:00 AM and RDM2, the later file, is sent after PDQ, after 3:00 AM.

Record A is for active items, and Record B represents all clean items or cancelled items.

RDM1 uses only record A, while RDM2 uses both A & B records.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOF B B B B B PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "REC B AND B DEL B MSTR 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"
105-1749	X(1645)	AN	Not Used
1750-1750	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORDS A AND B (THE LAYOUT IS THE SAME)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE; values include: “R1” = RDM1 “R2” = RDM2
003-003	X(01)	AN	RECORD IDENTIFIER; values include: “A” = Active items (RDM1 and RDM2) “B” = Clean or cancelled items (RDM2 only)
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 (1); values for Type include: “1” = Cash “2” = Margin “3” = Short “8” = Precious Metals “9” = Interest Adjustments “0” = Cash on Delivery
022-024	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
025-025	X(01)	AN	Not Used
026-028	X(03)	AN	INVESTMENT PROFESSIONAL (OF RECORD) NUMBER
029-029	X(01)	AN	Not Used
030-032	X(03)	AN	EXECUTION INVESTMENT PROFESSIONAL 1
033-033	X(01)	AN	Not Used
034-036	X(03)	AN	EXECUTION INVESTMENT PROFESSIONAL 2
037-037	X(01)	AN	Not Used
038-045	9(08)	N	EXECUTING BROKER ID
046-048	X(03)	AN	FAIL OFFICE
049-057	X(09)	AN	CUSIP NUMBER
058-069	X(12)	AN	ISIN CODE
070-077	X(08)	AN	ASSET TYPE
078-083	X(06)	AN	OPEN ITEM IDENTIFIER
084-089	X(06)	AN	TAG OLC ITEM IDENTIFIER FOR MATCH
090-114	X(25)	AN	EXTERNAL REFERENCE TEXT
115-132	9(13)v9(05)	N	ORIGINAL QUANTITY
133-133	X(01)	AN	Not Used
134-151	9(13)v9(05)	N	CURRENT QUANTITY
152-152	X(01)	AN	Not Used
153-170	9(16)v9(02)	N	ORIGINAL AMOUNT
171-171	X(01)	AN	Not Used
172-189	9(16)v9(02)	N	CURRENT AMOUNT
190-190	X(01)	AN	Not Used
191-208	9(09)v9(09)	N	DECIMAL PRICE

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POSITION	PICTURE	TYPE	DESCRIPTION
209-226	9(16)v9(02)	N	NET AMOUNT IN US DOLLARS (USD)
227-227	X(01)	AN	Not Used
228-245	9(16)v9(02)	N	MARK TO MARKET AMOUNT; equal to current value minus original net amount
246-246	X(01)	AN	MARK TO MARKET SIGN; values include: “-” = Negative amount “+” = Positive amount
247-264	9(16)v9(02)	N	EXPOSURE IN US DOLLAR EQUIVALENT (USDE)
265-265	X(01)	AN	EXPOSURE IN USDE SIGN; value includes: “+” = Positive amount
266-273	9(08)	N	TRADE DATE, in CCYYMMDD format
274-281	9(08)	N	SETTLEMENT DATE, in CCYYMMDD format
282-289	9(08)	N	TRANSACTION PROCESS DATE, in CCYYMMDD format
290-297	9(08)	N	TRANSACTION ENTRY DATE, in CCYYMMDD format
298-298	X(01)	AN	MARKET CODES; values include: “1” = New York Stock Exchange® (NYSE) “2” = NYSE ALT (formerly AMEX) “3” = Philadelphia (PHLX) “4” = Over the Counter (OTC) “5” = Boston (BSE) “6” = Chicago Exchange (CHX) “7” = Chicago Board Options Exchange (CBOE) “8” = Over the Counter/NSCC, NASDAQ (OTC/NSCC, OTC/NASDAQ) “9” = Pacific (PSE)
299-299	X(01)	AN	BLOTTER CODES; method trade is executed; values include: “0” = Average Price “1” = Customer vs. the Street “2” = Option “3” = Agency, but used for Cash, Special Settle/Next Day Trades “5” = Principal Cross Trade “6” = Syndicate Cross Trade “8” = Principal Cross Trade/Over the Counter (PCT/OTC) “9” = Agency Cross Trade “ B ” = Not applicable
300-302	X(03)	AN	SETTLEMENT LOCATION CODE; See Appendix “S”, Settlement Location Codes ; space is a valid value
303-305	X(03)	AN	SETTLEMENT CURRENCY; See Appendix “N”, Currency Codes
306-309	X(04)	AN	SETTLEMENT METHOD; values include: “FGN B ” = International settlement “SCC B ” = NSCC envelope “SFX B ” = Euroclear

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POSITION	PICTURE	TYPE	DESCRIPTION
			“CED B ” = Fed depository “MBS B ” = Mortgage back “DFT B ” = Draft “DTC B ” = DTC “MDS B ” = Euro Custody “MWB B ” = Citibank PR “P/O B ” = Pair-off “SHP B ” = Ship “OLC B ” = Suspended Pick “PSL B ” = Pershing London “TFI B ” = TFI A/C @ E/C “SDF B ” = SDFS DTC
310-321	X(12)	AN	EXTERNAL REFERENCE ID AGENT
322-341	X(20)	AN	EXTERNAL REFERENCE ID IBD
342-344	X(03)	AN	OPEN ITEM TYPE CODE; values include: “ B B B ” = Start of day deficit “/CE” = Items that will clear at CEDEL “/EC” = Valid broker Euroclear items “ACD” = ACAT deliveries “ACR” = ACAT receives “BKD” = Journal deliveries “BKR” = Journal receives “BOD” = Balance order deliveries “BOR” = Balance order receives “CNS” = Continuous net settlement “COD” = Institutional deliveries “COR” = Institutional receives “DEF” = Deficit “DTD” = Customer free deliveries “DTR” = Customer free receives “F/D” = Fail-to-delivers “F/R” = Fail-to-receives “MRD” = Margin return deliveries “OID” = Omnibus deliveries “OIR” = Omnibus receives “OLD” = Delivery vs. pay cash account “PBD” = Prime broker deliveries “PBR” = Prime broker receives “RPR” = Repo receive, streetside “RPD” = Repo delivery, streetside “RER” = Repo receive, customer

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POSITION	PICTURE	TYPE	DESCRIPTION
			“RED” = Repo delivery, customer “S/B” = Stock borrows “S/L” = Stock loans “SBR” = Stock borrow receives “SHD” = Ship deliveries “SKD” = Safekeeping deliveries “SKR” = Safekeeping receives “SLR” = Stock loan receives “SOD” = Special omnibus deliveries “SOR” = Special omnibus receives “SYD” = Syndicate deliveries “SYR” = Syndicate receives “TMR” = Triparty receive “TMD” = Triparty delivery
345-345	X(01)	AN	DOMESTIC/INTERNATIONAL INDICATOR; values include: “P” = PAR (Domestic) “G” = GLOSS (International) “ B ” = Not applicable
346-348	X(03)	AN	PRIMARY STATUS CODE; values include: “ALL” = Allocated “CLN” = Clean “DLC” = Delete “FZN” = Frozen “INP” = In process “OPE” = Open “PCK” = PCK (Pick List) “PCL” = Pending Clean “PDO” = Pending TBA pair-off “PIC” = PIC (physical) “PND” = Pending pair-off “RET” = All Others
349-351	X(03)	AN	LOCAL MARKET (SECONDARY) STATUS CODE; values include: “/CE” = Items that will clear at CEDEL “/EC” = Valid broker Euroclear items “/EL” = Foreign items with no trailer information “ACK” = Message accepted “AFF” = ID status affirmed “AFI” = ID status affirmed ineligible “AFL” = ID status affirmed late “CED” = Settled at Fed “CXL” = Trade canceled “DTC”, “SDF” = Settled in DTC

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“EEC” = Int’l status item eligible for Euroclear missing data “FEC” = Int’l status item eligible for transmission to Euroclear “IEC” = Foreign OI not eligible for Euroclear “ILM” = Intl local market “INE” = Euroclear response error with Instruction “ING” = Euroclear response instruction passed initial edits “INM” = Euroclear response instr. matched by Contra broker “INS” = Euroclear OI approved for transmission “INT” = Euroclear OI has been transmitted “INU” = Euroclear response instruction not matched “IPO” = Initial public offering tracked security “ISO” = Local market value on trailer will be used “JNL” = Journal “P/O” = Internal pair-off “RCP” = Recap “RDK” = Reclaim “REJ” = Message rejected “SCC” = Physical settlement via NSCC envelope system “SET” = Euroclear response item settled “UAF” = ID status unaffirmed “WIT” = Withdrawal “WTH” = Withdrawal “XCC”, “XCH” = Physical settlement via messenger “XCG” = Paired off with Contra “ b ” = Not applicable
352-354	X(03)	AN	RECEIVE/DELIVERY CODE; values include: “ C b b ” = Receive “ D b b ” = Deliver
355-358	X(04)	AN	FAIL STATUS CODE; values include: “ b b b b ” = Broker Trade not Compared “COMP” = Broker Trade Compared
359-368	X(10)	AN	UNDERLYING ACCOUNT NUMBER, including Type
369-380	X(12)	AN	AGENT INTERNAL ACCOUNT NUMBER
381-381	X(01)	AN	IPO PRIMARY/SECONDARY CODE; values include: “L” = Lead “P” = Primary “S” = Secondary “ b ” = Not applicable
382-387	X(06)	AN	P&S REFERENCE NUMBER
388-397	X(10)	AN	SUB-ACCOUNT (“FOR ACCT” in Trailer)
398-405	X(08)	AN	THIRD PARTY BROKER ID

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POSITION	PICTURE	TYPE	DESCRIPTION
406-406	X(01)	AN	SOURCE OF INPUT; values include: "0" = 15A6 GLOSS Records "1" = Fail Master Records "2" = COD Master Records "3" = Global Clearance Table Records "4" = Broker Direct 15A6 "5" = FX
407-407	X(01)	AN	SHORT SALE INDICATOR; values include: "C" = Cash order "N" = Next day "O" = Buy that is opposite a short sale "S" = Short and non-exempt "X" = Short and exempt "b" = Not a short sale
408-408	X(01)	AN	PRODUCT TYPE; values include: "1" = Listed equity "2" = Discount options "3" = OMB options "4" = Fixed income "b" = Not a listed type
409-456	X(48)	AN	Not Used
The following fields pertain to DTC Settlement			
457-460	9(04)	N	BROKER
461-468	X(08)	AN	CORRESPONDENT FINANCIAL INSTITUTION ID
469-476	9(08)	N	INSTITUTION DTC IDENTIFIER
477-484	9(08)	N	AGENT DTC IDENTIFIER
485-554	X(70)	AN	DTC CLEANUP COMMENT LINE 1
555-624	X(70)	AN	DTC CLEANUP COMMENT LINE 2
625-694	X(70)	AN	DTC CLEANUP COMMENT LINE 3
695-744	X(50)	AN	Not Used
The following fields pertain to the ID System			
745-747	X(03)	AN	AFFIRMATION STATUS CODE; values include: "AFF" = Affirmed "AFI" = Affirmed Ineligible "AFL" = Affirmed Late "UAF" = Unaffirmed
748-755	9(08)	N	AFFIRMATION DATE, in CCYYMMDD format
756-756	X(01)	AN	DTC ID CONFIRM STATUS CODE; values include: "C" = Complete "P" = Pending "R" = Rejected "b" = Not applicable

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POSITION	PICTURE	TYPE	DESCRIPTION
757-757	X(01)	AN	DTC ID CANCEL STATUS CODE; values include: “C” = Complete “P” = Pending “R” = Rejected “ B ” = Not applicable
758-766	X(09)	AN	INSTITUTIONAL DELIVERY CONTROL NUMBER
767-796	X(30)	AN	Not Used
The following fields pertain to DK Charges			
797-797	X(01)	AN	DK CHARGE INDICATOR; values include: “Y” = Charge for DK “N” = No charge for DK or not applicable “A” = a chargeable status was received after depository cut-off time; will not be charged today, but will be charged tomorrow “B” = a non-chargeable status was received; item still in chargeable state before depository cut-off time; will be charged today “U” = Unknown; requires review by associate
798-798	X(01)	AN	DK CHARGE TYPE; values include: “B” = a non-chargeable status was received; item still in chargeable state before depository cut-off time; will be charged today “U” = Unknown; requires review by associate “ B ” = Not applicable
799-806	9(08)	N	DK CHARGE START DATE, in CCYYMMDD format
807-836	X(30)	AN	Not Used
The following fields pertain to Institutional Regulatory information.			
837-844	9(08)	N	RECLAIM DATE, in CCYYMMDD format
845-852	9(08)	N	FILING EXTENSION DUE DATE, in CCYYMMDD format
853-860	9(08)	N	EXTENSION EXPIRATION DATE, in CCYYMMDD format
861-868	9(08)	N	SELLOUT DUE DATE, in CCYYMMDD format
869-869	X(01)	AN	CURRENT NUMBER EXTENSIONS
870-870	X(01)	AN	EOD WIRE INDICATOR; values include: “B” = End of reclaim day, if reclaimed item still open and Type A wire already sent; sent once, at end of reclaim date “D” = End of day when first time reclaim is received on or after sellout date; sent once, at end of reclaim date “E” = End of day (but before market close(when reclaim is received at least one business day after Type D sent; sent once, when reclaim is received “ B ” = Not applicable
871-871	X(01)	AN	EXCLUDED FROM REGULATORY PROCESSING; values include: “Y” = Yes; excluded

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POSITION	PICTURE	TYPE	DESCRIPTION
			"N" = No; not excluded "b" = Not applicable
872-901	X(30)	AN	Not Used
The following fields pertain to International Settlement information			
902-902	X(01)	AN	FOREIGN SECURITY INDICATOR; values include: "1" = Foreign security "2" = Canadian security "D" = Domestic security "b" = Not identified
903-903	X(01)	AN	FOREIGN SETTLE CODE; indicates the appropriate fee for the method through which a foreign security settles; values include: "9" = Settles through Euroclear; Euroclear fee will be applied "A" - "Z" = Settles in a local foreign market; indicator will assess fee appropriate for the given market "b" = Settles through DTC; no additional fees apply
904-919	X(16)	AN	GLOSS IDENTIFIER
920-921	9(02)	N	GLOSS VERSION NUMBER; values range from 00-99
922-924	X(03)	AN	INTERNATIONAL SECONDARY STATUS CODE; equal to LOCAL MARKET (SECONDARY) STATUS CODE unless it is changed to CXL (Cancel) or RDK (Reclaim)
925-929	X(05)	AN	EUROCLEAR ACCOUNT IDENTIFIER; values include: nnnnn = Euroclear Clearing Number, where "n" is a number "b b b b b" = Not Euroclear
930-934	X(05)	AN	EUROCLEAR COUNTERPARTY ACCOUNT ID
935-935	X(01)	AN	PAYMENT FREE INDICATOR; values include: "Y" = Free payment "b" = Not free payment
936-939	9(04)	N	PRIORITY
940-959	X(20)	AN	GLOSS COUNTERPARTY SHORTNAME
960-967	9(08)	N	GLOSS SETTLEMENT DATE; in CCYYMMDD format
968-979	X(12)	AN	GLOSS COUNTERPARTY ACCOUNT IDENTIFIER
980-991	X(12)	AN	GLOSS DEPOT NOSTRO IDENTIFIER
992-992	X(01)	AN	For Pershing Internal Use Only (<i>reserved for Daylight Indicator</i>)
993-1012	X(20)	AN	PASSENGER ACCOUNT IDENTIFIER
1013-1024	X(12)	AN	DEPOSITORY RESPONSE STATUS FREE FORM DESCRIPTION TEXT
1025-1036	X(12)	AN	DEPOSITORY RESPONSE STATUS REASON TEXT
1037-1045	X(09)	AN	DEPOSITORY PAR ACCOUNT ID
1046-1095	X(50)	AN	COMMENT LINE1 TEXT
1096-1145	X(50)	AN	COMMENT LINE2 TEXT
1146-1177	X(32)	AN	DELIVERY INSTRUCTIONS LINE1 TEXT
1178-1209	X(32)	AN	DELIVERY INSTRUCTIONS LINE2 TEXT

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POSITION	PICTURE	TYPE	DESCRIPTION
1210-1241	X(32)	AN	DELIVERY INSTRUCTIONS LINE3 TEXT
1242-1273	X(32)	AN	DELIVERY INSTRUCTIONS LINE4 TEXT
1274-1305	X(32)	AN	DELIVERY INSTRUCTIONS LINE5 TEXT
1306-1337	X(32)	AN	DELIVERY INSTRUCTIONS LINE6 TEXT
1338-1341	X(04)	AN	SWIFT STATUS CODE 1
1342-1345	X(04)	AN	SWIFT REASON CODE 1
1346-1349	X(04)	AN	SWIFT STATUS CODE 2
1350-1353	X(04)	AN	SWIFT REASON CODE 2
1354-1357	X(04)	AN	SWIFT STATUS CODE 3
1358-1361	X(04)	AN	SWIFT REASON CODE 3
1362-1365	X(04)	AN	SWIFT STATUS CODE 4
1366-1369	X(04)	AN	SWIFT REASON CODE 4
1370-1419	X(50)	AN	Not Used
The following fields relate to FED Settlement information			
1420-1427	9(08)	N	GOOD DELIVERY DATE, in CCYYMMDD format
1428-1445	9(13)v9(05)	AN	SEG MOVE QUANTITY
1446-1446	X(01)	AN	SEG MOVE QUANTITY SIGN; values include: “-” = Negative quantity “+” = Positive quantity “ B ” = Not applicable
1447-1455	X(09)	AN	COUNTERPARTY CLEARING AGENT ABA ID
1456-1464	X(09)	AN	COUNTER PARTY RECEIVE TAX
1465-1504	X(40)	AN	THIRD PARTY ACCOUNT
1505-1544	X(40)	AN	THIRD PARTY ADDRESS
1545-1584	X(40)	AN	FOURTH PARTY ACCOUNT
1585-1624	X(40)	AN	FOURTH PARTY ADDRESS
1625-1632	X(08)	AN	CONTRA MPID
1633-1636	X(04)	AN	FCA REASON CODE; values include: “CLRP” = Repo close “CLRV” = Reverse of repo close “DELV” = Delivery “OREV” = Reversal to an issuer “REC B ” = Receive “REVR” = Reversal “RPRV” = Reverse of repo start “RPST” = Repo start “SEGR” = Seg move “SWAP” = General triparty collateral movement “TRIP” = Triparty movement for specific deal “UNKN” = Unknown or not applicable
1637-1749	X(113)	AN	Not Used
1750-1750	X(01)	AN	Literally “X”; indicates the end of the detail record

PERSHING STANDARD FILE LAYOUTS

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF B B B B B B B PERSHING B " (end of Pershing file)
019-036	X(18)	AN	Literally "REC B AND B DEL B MSTR B 2"
037-046	X(10)	AN	Literally " B DATA B OF B B "
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally " B TO B REMOTE B "
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-105	X(34)	AN	Literally " B ENDS B HERE. B TOTAL B DETAIL B RECORDS: B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-1749	X(1634)	AN	Not Used
1750-1750	X(01)	AN	Literally "Z"; indicates the end of the trailer record