

# PERSHING STANDARD FILE LAYOUTS

## FILE LAYOUT FOR: RULES ENGINE ORDER VIOLATIONS

### GENERAL INFORMATION

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

### DESCRIPTION

The Rules Engine Order Violations File (REVO) tracks orders rules violations that are due to credit risk, trade action, or regulatory requirements.

The sequence number in position 004-011 is the element that identifies the different actions associated with an order. It increases incrementally after each order.

### FILE LAYOUT SPECIFICATIONS

#### HEADER RECORD

| POSITION | PICTURE | TYPE | DESCRIPTION  |
|----------|---------|------|--|
| 001-018  | X(18)   | AN   | Literally "BOF <b>B B B B B B</b> PERSHING <b>B</b> " (beginning of Pershing file) |
| 019-036  | X(18)   | AN   | Literally "ORDER <b>B</b> VIOLATIONS <b>B B</b> "                                  |
| 037-046  | X(10)   | AN   | Literally " <b>B</b> DATA <b>B</b> OF <b>B B</b> "                                 |
| 047-056  | X(10)   | AN   | DATE OF DATA = "MM/DD/CCYY"  |
| 057-067  | X(11)   | AN   | Literally " <b>B</b> TO <b>B</b> REMOTE <b>B</b> "                                 |
| 068-071  | X(04)   | AN   | REMOTE ID = "XXXX"   |
| 072-085  | X(14)   | AN   | Literally " <b>B</b> BEGINS <b>B</b> HERE <b>B B</b> "                             |
| 086-095  | X(10)   | AN   | RUN DATE = "MM/DD/CCYY"  |
| 096-096  | X(01)   | AN   | Not Used   |
| 097-104  | X(08)   | AN   | RUN TIME = "HH:MM:SS"  |
| 105-749  | X(645)  | AN   | Not Used   |
| 750-750  | X(01)   | AN   | Literally "A"; indicates the end of the header record                              |

# PERSHING STANDARD FILE LAYOUTS

## DETAIL RECORD A - INITIAL ORDER INFORMATION

| POSITION | PICTURE | TYPE | DESCRIPTION   |
|----------|---------|------|---|
| 001-002  | X(02)   | AN   | TRANSACTION CODE = "OV"   |
| 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 (1); values for Type include:<br>"0" = COD<br>"1" = Cash<br>"2" = Margin<br>"3" = Short<br>"4" = Special Subs<br>"5" = Arbitrage<br>"8" = Precious Metal<br>"9" = Income |
| 022-022  | X(01)   | AN   | Not Used  |
| 023-025  | X(03)   | AN   | INTRODUCING BROKER DEALER (IBD) NUMBER  |
| 026-028  | X(03)   | AN   | Not Used  |
| 029-031  | X(03)   | AN   | INVESTMENT PROFESSIONAL (IP/FA) who entered the order   |
| 032-042  | X(11)   | AN   | Not Used  |
| 043-054  | X(12)   | AN   | ORDER ID  |
| 055-062  | X(08)   | AN   | Not Used  |
| 063-071  | X(09)   | AN   | CUSIP   |
| 072-073  | X(02)   | AN   | Not Used  |
| 074-098  | X(25)   | AN   | SYMBOL  |
| 099-102  | X(04)   | AN   | BUY/SELL (STATUS) CODE; values include:<br>"BMIN" = Buy minus<br>"BUY <b>B</b> " = Order is a buy<br>"EXCH" = Exchange order<br>"SELL" = Order is a sell<br>"SPLS" = Sell plus<br>"SSEM" = Short sell exempt<br>"SSH <b>B</b> " = Order is to sell short  |
| 103-105  | X(03)   | AN   | ORDER ACTION; values include:<br>"CXL" = Cancel order<br>"CNR" = Cancel order & replace<br>"NEW" = New order  |
| 106-113  | 9(08)   | N    | ORDER ENTRY DATE, in CCYYMMDD format  |
| 114-119  | 9(06)   | N    | ORDER ENTRY TIME, in HHMISS format  |
| 120-125  | 9(06)   | N    | Reserved ( <i>for time expansion</i> )  |
| 126-128  | X(03)   | AN   | RULES VIOLATION SEQUENCE NUMBER; begins with "001"  |

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| POSITION | PICTURE     | TYPE | DESCRIPTION  |
|----------|-------------|------|--|
| 129-136  | 9(08)       | N    | ORDER UPDATE ACTION DATE, in CCYYMMDD format   |
| 137-142  | 9(06)       | N    | ORDER UPDATE ACTION TIME, in HHMISS format   |
| 143-148  | 9(06)       | N    | Reserved ( <i>for time expansion</i> )   |
| 149-156  | X(08)       | AN   | USERID OF INDIVIDUAL WHO ENTERED/UPDATED THE ORDER   |
| 157-158  | X(02)       | AN   | SOURCE OF INPUT, see Appendix P for values   |
| 159-159  | X(01)       | AN   | SOLICITED INDICATOR; values include:<br>"N" = Unsolicited<br>"Y" = Solicited<br>"b" = Not provided   |
| 160-162  | X(03)       | AN   | TIME IN FORCE; values include:<br>"AFT" = After-Market order<br>"DAY" = Day order<br>"FOK" = Fill or Kill<br>"GTC" = Good till cancelled<br>"GTD" = Good till Date<br>"GTM" = Good till Month<br>"GTW" = Good till Week<br>"GTX" = Good till Cancelled (closing 4:00 – 5:00 PM)<br>"OCb" = Immediate or Cancel<br>"OPG" = Opening Price - execute at opening<br>"PRE" = Pre-Market order<br>"bbb" = Not provided |
| 163-180  | 9(13)v9(05) | N    | ORDER QUANTITY   |
| 181-181  | X(01)       | AN   | ORDER QUANTITY SIGN; values include:<br>"+" = Positive quantity<br>"-" = Negative quantity   |
| 182-199  | 9(13)v9(05) | N    | LEAVES QUANTITY  |
| 200-200  | X(01)       | AN   | LEAVES QUANTITY SIGN; values include:<br>"+" = Positive quantity<br>"-" = Negative quantity  |
| 201-201  | X(01)       | AN   | MARKET/LIMIT INDICATOR; values include:<br>"M" = Market order<br>"L" = Limit order   |
| 202-219  | 9(09)v9(09) | N    | STRIKE PRICE, if options order; otherwise LIMIT PRICE for all other order types  |
| 220-222  | X(03)       | AN   | CURRENCY   |
| 223-240  | 9(16)v9(02) | N    | AMOUNT; valid for Mutual Funds only  |
| 241-241  | X(01)       | AN   | AMOUNT SIGN; values include:<br>"+" = Represents a debited amount<br>"-" = Represents a credited amount<br>"b" = Not applicable  |

# PERSHING STANDARD FILE LAYOUTS

| POSITION | PICTURE | TYPE | DESCRIPTION   |
|----------|---------|------|---|
| 242-271  | X(30)   | AN   | SECURITY DESCRIPTION Line 1   |
| 272-301  | X(30)   | AN   | SECURITY DESCRIPTION Line 2   |
| 302-333  | X(32)   | AN   | ACCOUNT REGISTRATION Line 1   |
| 334-413  | X(80)   | AN   | RULE MESSAGE; free-form text  |
| 414-414  | X(01)   | AN   | RULE OUTCOME CODE; values include:<br>“A” = Approved<br>“S” = Severe<br>“W” = Warning             |
| 415-415  | X(01)   | AN   | ORDER STATUS; values include:<br>“C” = Cancelled<br>“O” = Open<br>“P” = Pending<br>“R” = Rejected |
| 416-749  | X(334)  | AN   | Not Used  |
| 750-750  | X(01)   | AN   | Literally “X”; indicates the end of the detail record   |

## TRAILER RECORD

| POSITION | PICTURE | TYPE | DESCRIPTION  |
|----------|---------|------|--|
| 001-018  | X(18)   | AN   | Literally “EOF <b>B B B B B B</b> PERSHING <b>B</b> ” (end of Pershing file) |
| 019-036  | X(18)   | AN   | Literally “ORDER <b>B</b> VIOLATIONS <b>B B</b> ”                            |
| 037-046  | X(10)   | AN   | Literally “ <b>B</b> DATA <b>B</b> OF <b>B B</b> ”                           |
| 047-056  | X(10)   | AN   | DATE OF DATA = “MM/DD/CCYY”  |
| 057-067  | X(11)   | AN   | Literally “ <b>B</b> TO <b>B</b> REMOTE <b>B</b> ”                           |
| 068-071  | X(04)   | AN   | REMOTE ID = “XXXX”   |
| 072-083  | X(12)   | AN   | Literally “ <b>B</b> ENDS <b>B</b> HERE. <b>B</b> ”                          |
| 084-105  | X(22)   | AN   | Literally “TOTAL <b>B</b> DETAIL <b>B</b> RECORDS: <b>B</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                       |