

# PERSHING STANDARD FILE LAYOUTS

## FILE LAYOUT FOR: RULES ENGINE TRADE VIOLATIONS

### GENERAL INFORMATION

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

### DESCRIPTION

The Rules Engine Trades File (REVT) tracks trades 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 a trade. It increases incrementally after each trade.

### 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 "TRADE <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

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## DETAIL RECORD A - RULES VIOLATION MESSAGES

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "TV"
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: "0" = COD "1" = Cash "2" = Margin "3" = Short "4" = Special Subs "5" = Arbitrage "8" = Precious Metals "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	EXECUTING INVESTMENT PROFESSIONAL (IP/FA)
032-042	X(11)	AN	Not Used
043-051	X(09)	AN	CUSIP
052-053	X(02)	AN	Not Used
054-078	X(25)	AN	SYMBOL
079-082	X(04)	AN	BUY/SELL CODE; values include: "BUY <b>b</b> " = Transaction is a buy "SELL" = Transaction is a sell
083-088	X(06)	AN	P & S REFERENCE NUMBER
089-096	9(08)	N	PROCESS DATE, in CCYYMMDD format
097-104	9(08)	N	TRADE DATE, in CCYYMMDD format
105-112	9(08)	N	SETTLEMENT DATE, in CCYYMMDD format
113-115	X(03)	AN	RULES SEQUENCE NUMBER; begins with "001"
116-123	9(08)	N	TRADE/UPDATE ACTION DATE, in CCYYMMDD format
124-129	9(06)	N	TRADE/UPDATE ACTION TIME, in HHMISS format
130-135	9(06)	N	Reserved ( <i>for time expansion</i> )
136-143	X(08)	AN	USERID OF INDIVIDUAL WHO ENTERED/UPDATED THE TRADE ACTION
144-145	X(02)	AN	SOURCE OF INPUT; see Appendix P for values
146-149	X(04)	AN	MARKET MNEMONIC; see Appendix S for values
150-150	X(01)	AN	LEGACY MARKET CODE; values include: "1" = New York Stock Exchange® (NYSE) "2" = NYSE ALT (formerly AMEX)

(cont.)

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POSITION	PICTURE	TYPE	DESCRIPTION
			“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 “9” = Pacific (PSE)
151-151	X(01)	AN	SOLICITED INDICATOR; values include: “N” = Unsolicited “Y” = Solicited “ <b>B</b> ” = Not Provided
152-169	9(13)v9(05)	N	TRADE QUANTITY
170-170	X(01)	AN	TRADE QUANTITY SIGN; values include: “+” = Positive quantity “-” = Negative quantity
171-188	9(09)v9(09)	N	PRICE
189-191	X(03)	AN	TRADE CURRENCY
192-209	9(16)v9(02)	N	NET AMOUNT OF TRANSACTION
210-210	X(01)	AN	NET AMOUNT SIGN; values include: “+” = amount debited “-” = amount credited
211-230	X(20)	AN	SECURITY DESCRIPTION Line 1
231-250	X(20)	AN	SECURITY DESCRIPTION Line 2
251-270	X(20)	AN	SECURITY DESCRIPTION Line 3
271-302	X(32)	AN	ACCOUNT REGISTRATION Line 1
303-306	X(04)	AN	RULE/EDIT SOURCE; values include: “RULE” = represents a Rules Engine violation “EDIT” = represents a TCMS rules violation
307-311	X(05)	AN	RULE NUMBER
312-391	X(80)	AN	RULE MESSAGE
392-392	X(01)	AN	RULE OUTCOME CODE; values include: “A” = Approved “S” = Severe “W” = Warning
393-410	X(18)	AN	TRADE TRANSACTION ID
411-412	X(02)	AN	Not Used
413-415	X(03)	AN	TCMS ACTION TYPE; values include: “ADD” = Add a trade “CXL” = Cancel a trade “CXR” = Correct a trade “DCF” = Duplicate confirmation requested by client “RST” = Restore trade to its original start of day status

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POSITION	PICTURE	TYPE	DESCRIPTION
416-435	X(20)	AN	PERSHING TRADE REFERENCE NUMBER
436-439	9(04)	N	PERSHING REFERENCE NUMBER VERSION
440-749	X(310)	AN	Not Used
750-750	X(01)	AN	Literally "X"; indicates the end of detail record A

## 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 "TRADE <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