

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: DISCLOSURE STATISTICS

GENERAL INFORMATION

File Frequency: Quarterly
 Record Size: 250 characters
 Form Name: SEC6

DESCRIPTION

The Disclosure Statistics (SEC6) file is created quarterly, two to three weeks after the first Saturday of the quarter-end. It contains order routing statistics for each Introducing Broker Dealer (IBD) by venue. It includes counts and percentages of market orders, limit orders, and other orders for quarterly data.

This is a fixed length, delimited file, which uses double quotation marks (") and semicolons (;) as field separators.

IMPORTANT NOTE: Only firms that execute some or all equity or option trades away from Pershing should elect to receive this file. For IBDs that execute 100% of trades through Pershing, the disclosure will be hosted on a Pershing website using the following URL: www.orderroutingdisclosure.com.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "BOF B B B B B B B PERSHING B " (beginning of Pershing file)
019-036	X(18)	AN	Literally "ROUTING B DISCLOSURE"
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"
105-249	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

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "C6"
003-003	X(01)	AN	RECORD SEQUENCE IDENTIFIER = "A"
004-009	9(06)	N	RECORD ID SEQUENCE NUMBER; begins with "000001"
010-012	X(03)	AN	INTRODUCING BROKER DEALER (IBD) DESTINATION
013-013	X(01)	AN	Literally " (double quote)
014-016	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
017-018	X(02)	AN	Literally "; (double quote, semicolon)
019-019	X(09)	AN	SECTION CODE
020-021	X(02)	AN	Literally "; (double quote, semicolon)
022-022	X(01)	AN	LEVEL INDICATOR; values include: "A" = IBD level "S" = Summary level "V" = Venue level "X" = Section level
023-025	X(03)	AN	Literally "; (double quote, semicolon, double quote)
026-029	X(04)	AN	MARKET MNEMONIC
030-032	X(03)	AN	Literally "; (double quote, semicolon, double quote)
033-087	X(55)	AN	VENUE DESCRIPTION; free-form text
088-089	X(02)	AN	Literally "; (double quote, semicolon)
090-094	X(05)	AN	TOTAL ORDER PERCENT, in 999.9 format
095-095	X(01)	AN	Literally ; (semicolon)
096-104	9(09)	N	TOTAL ORDER COUNT
105-105	X(01)	AN	Literally ; (semicolon)
106-110	X(05)	AN	TOTAL MARKET ORDER PERCENT, in 999.9 format
111-111	X(01)	AN	Literally ; (semicolon)
112-120	9(09)	N	TOTAL MARKET ORDER COUNT
121-121	X(01)	AN	Literally ; (semicolon)
122-126	X(05)	AN	TOTAL LIMIT ORDER PERCENT, in 999.9 format
127-127	X(01)	AN	Literally ; (semicolon)
128-136	9(09)	N	TOTAL LIMIT ORDER COUNT
137-137	X(01)	AN	Literally ; (semicolon)
138-142	X(05)	AN	TOTAL OTHER ORDER PERCENT, in 999.9 format
143-143	X(01)	AN	Literally ; (semicolon)
144-152	9(09)	N	TOTAL OTHER ORDER COUNT
153-153	X(01)	AN	Literally ; (semicolon)
154-249	X(96)	AN	Not Used
250-250	X(01)	AN	Literally "X"; indicates the end of record A

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 "ROUTING B DISCLOSURE"
037-046	X(10)	AN	Literally "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
116-249	X(134)	AN	Not Used
250-250	X(01)	AN	Literally "Z"; indicates the end of the trailer record