

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: DISCLOSURE STATISTICS (NEW)

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 month and venue within each month. The data is also broken down by S&P equity symbols versus non-S&P equity symbols, as well as options. It includes counts and percentages of market, limit, and other orders for quarterly data, broken out by month.

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

The SEC6 file can be configured only on the IBD level.

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 orders 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 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)
019-023	9(05)	N	YEAR and QUARTER CODE, in CCYYQ format
024-024	X(01)	AN	Literally ; (semicolon)
025-026	X(02)	AN	MONTH CODE; values from 01 - 12
027-027	X(01)	AN	Literally ; (semicolon)
028-028	X(01)	AN	SECTION CODE; values include: "1" = S&P 500 "2" = Non-S&P 500 "3" = Options
029-030	X(02)	AN	Literally ;" (semicolon, double quote)
031-031	X(01)	AN	LEVEL INDICATOR; values include: "S" = Summary level "V" = Venue level
032-034	X(03)	AN	Literally ";," (double quote, semicolon, double quote)
035-038	X(04)	AN	MARKET MNEMONIC
039-041	X(03)	AN	Literally ";," (double quote, semicolon, double quote)
042-096	X(55)	AN	VENUE DESCRIPTION, if position 31 = "V"; free-form text
097-098	X(02)	AN	Literally "; (double quote, semicolon)
099-103	X(05)	AN	TOTAL ORDER PERCENT, in 999.9 format
104-104	X(01)	AN	Literally ; (semicolon)
105-113	9(09)	N	TOTAL ORDER COUNT
114-114	X(01)	AN	Literally ; (semicolon)
115-119	X(05)	AN	TOTAL MARKET ORDER PERCENT, in 999.9 format
120-120	X(01)	AN	Literally ; (semicolon)
121-129	9(09)	N	TOTAL MARKET ORDER COUNT
130-130	X(01)	AN	Literally ; (semicolon)
NOTE: The previous "LIMIT ORDER" set of fields has been broken out to incorporate Marketable and Non-Marketable, as the following four data fields display:			
131-135	X(05)	AN	TOTAL MARKETABLE LIMIT ORDER PERCENT, in 999.9 format
136-136	X(01)	AN	Literally ; (semicolon)
137-145	9(09)	N	TOTAL MARKETABLE LIMIT ORDER COUNT
146-146	X(01)	AN	Literally ; (semicolon)

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POSITION	PICTURE	TYPE	DESCRIPTION
147-151	X(05)	AN	TOTAL NON-MARKETABLE LIMIT ORDER PERCENT, in 999.9 format
152-152	X(01)	AN	Literally ; (semicolon)
153-161	9(09)	N	TOTAL NON-MARKETABLE LIMIT ORDER COUNT
162-162	X(01)	AN	Literally ; (semicolon)
163-167	X(05)	AN	TOTAL OTHER ORDER PERCENT, in 999.9 format
168-168	X(01)	AN	Literally ; (semicolon)
169-177	9(09)	N	TOTAL OTHER ORDER COUNT
178-178	X(01)	AN	Literally ; (semicolon)
179-249	X(71)	AN	Not Used
250-250	X(01)	AN	Literally "X"; indicates the end of record A

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