

# PERSHING STANDARD FILE LAYOUTS

## FILE LAYOUT FOR: SHORT POSITION INTEREST ACCRUAL

### GENERAL INFORMATION

File Frequency: Daily  
 Record Size: 500 characters  
 Form Name: SPOI

### DESCRIPTION

The Short Position Interest Accrual (SPOI) file contains the daily and month-to-date fee/rebate interest accrual for client short positions. It is a daily statement for clients who need to see the current security-level interest accrual on their short positions. This file shows the last business day short interest accrual and month-to-date total short interest accrual for each rebate position held during the current billing period. During the current billing period, when a position is closed, the rate will be zero and the short market value will be zero, but the month-to-date value will be displayed.

A full file is created nightly.

### 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 "SHORT <b>B</b> POS <b>B</b> ACCRUAL <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"
105-499	X(395)	AN	Not Used
500-500	X(01)	AN	Literally "A"; indicates the end of the header record

# PERSHING STANDARD FILE LAYOUTS

## DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "S2"
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 Account Type include: "1" = Cash "2" = Margin "3" = Short
022-024	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
025-025	X(01)	AN	Not Used
026-028	X(03)	AN	INVESTMENT PROFESSIONAL (IP) NUMBER
029-029	X(01)	AN	Not Used
030-032	X(03)	AN	BRANCH/OFFICE NUMBER
033-033	X(01)	AN	Not Used
034-042	X(09)	AN	CUSIP NUMBER
043-063	X(21)	AN	TICKER SYMBOL
064-075	X(12)	AN	ISIN
076-082	X(07)	AN	SEDOL (if provided by IBD at time of trade entry)
083-100	9(13)v9(05)	N	QUANTITY
101-101	X(01)	AN	QUANTITY SIGN; values include: "+" = Long Quantity "- " = Short Quantity
102-103	X(02)	AN	<i>Reserved</i>
104-121	9(14)v9(04)	N	SHORT MARKET VALUE
122-127	X(06)	AN	<i>Reserved</i>
128-128	X(01)	AN	SHORT MARKET VALUE SIGN; values include "+" = Positive market value "- " = Negative market value
129-129	X(01)	AN	CRITERIA FOR SHORT MARKET VALUE; values include: "b" = Short market value based on closing price "*" = Short market value based on borrow price
130-137	9(05)v9(03)	N	FEE/REBATE RATE
138-138	X(01)	AN	FEE/REBATE RATE SIGN; values include: "+" = Positive rate "- " = Negative rate
139-140	X(02)	AN	REBATE RATE TYPE; values include: "GC" = General Collateral Schedule-A Rate "Hb" = Hard to borrow special "lb" = Odd-lot special

(cont.)

# PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“ <b>b b</b> ” = Pershing rate
141-141	X(01)	AN	FEE/REBATE INDICATOR; values include: “F” = Fee “R” = Rebate
142-143	X(02)	AN	<i>Reserved</i>
144-161	9(14)v9(04)	N	DAILY SHORT ACCRUAL
162-167	X(06)	AN	<i>Reserved</i>
168-168	X(01)	AN	DAILY SHORT ACCRUAL SIGN; values include: “+” = Positive amount “-” = Negative amount
169-170	9(02)	N	NUMBER OF DAYS IN THIS BILLING PERIOD; values from 01-31
171-172	X(02)	AN	<i>Reserved</i>
173-190	9(14)v9(04)	N	MONTH-TO-DATE SHORT ACCRUAL
191-196	X(06)	AN	<i>Reserved</i>
197-197	X(01)	AN	MONTH-TO-DATE SHORT ACCRUAL SIGN; values include: “+” = Positive amount “-” = Negative amount
198-200	X(03)	AN	POSITION CURRENCY; see Appendix N for values
201-203	X(03)	AN	BILLING CURRENCY; see Appendix N for values
204-223	X(20)	AN	SECURITY DESCRIPTION LINE ONE
224-243	X(20)	AN	SECURITY DESCRIPTION LINE TWO
244-263	X(20)	AN	SECURITY DESCRIPTION LINE THREE
264-283	X(20)	AN	SECURITY DESCRIPTION LINE FOUR
284-337	X(54)	AN	For Pershing Internal Use Only
338-339	9(02)	N	DAY MULTIPLIER; the forward fill of accrual days, from “00”-“99”, effective 1 Q, 2017, TBA
340-499	X(160)	AN	Not Used
500-500	X(01)	AN	Literally “X”; indicates the end of the detail 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 B</b> PERSHING <b>B</b> " (end of Pershing file)
019-036	X(18)	AN	Literally "SHORT <b>B</b> POS <b>B</b> ACCRUAL <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"
072-105	X(34)	AN	Literally " <b>B</b> ENDS <b>B</b> HERE <b>B</b> TOTAL <b>B</b> DETAIL <b>B</b> RECORDS: <b>B</b> "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-499	X(384)	AN	Not Used
500-500	X(01)	AN	Literally "Z"; indicates the end of the trailer record