

# PERSHING STANDARD FILE LAYOUTS

## APPENDIX Y: OATS AUDIT TRAIL REPORTING CODES

USED IN THE FOLLOWING STANDARD FILE: OATS

### Desk Type Codes

CODE	DESCRIPTION
A	Agency
AR	Arbitrage
B	Block Trading
C	Convertible Desk
CR	Central Risk Books
D	Derivatives
EC	Equity Capital Markets
IN	International
IS	Institutional
O	Other
PF	Preferred Trading
PR	Proprietary
PT	Program Trading
S	Sales
SW	Swaps
T	Trading Desk
TR	Treasury

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## Destination Codes

CODE	DESCRIPTION
<b>Exchanges (sorted by Code)</b>	
XA	NYSE Amex
XB	NASDAQ OMX BX
XC	National Stock Exchange
XF	Non-US Exchange
XI	International Securities Exchange
XJ	EDGA Exchange
XK	EDGX Exchange
XM	Chicago Stock Exchange
XN	New York Stock Exchange
XO	Bourse de Montreal
XP	NYSE ARCA
XQ	The NASDAQ Stock Market
XT	Toronto Stock Exchange
XV	TSX Venture Exchange
XW	CBOE Stock Exchange
XX	NASDAQ OMX PHLX
XY	BATS Y Exchange
XZ	BATS Exchange
<b>Options Exchanges (sorted by Code)</b>	
OA	NYSE Amex Options
OB	Boston Options Exchange, LLC
OC	Chicago Board Options Exchange
OI	International Securities Exchange
OJ	C2 Options Exchange
OP	NYSE ARCA Options
OQ	NASDAQ OMX Options
OX	NASDAQ OMX PHLX Options
OZ	BATS Option Exchange

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## Market Center ID

CODE	DESCRIPTION
A	NYSE Amex
B	NASDAQ OMX BX
C	National Stock Exchange
F	Non-Us Exchange
I	International Securities Exchange
J	EDGA Exchange
K	EDGX Exchange
M	Chicago Stock Exchange
N	New York Stock Exchange
P	NYSE ARCA
Q	The NASDAQ Stock Market
W	CBOE Stock Exchange
X	NASDAQ OMX PHLX
Y	BATS Y Exchange (BYX)
Z	BATS Exchange
<b>FINRA transaction reporting systems</b>	
DN	FINRA/NYSE Trade Reporting Facility
D	ADF
L	FINRA/NASDAQ Trade Reporting Facility
O	OTC Reporting Facility

## Special Handling Codes

CODE	DESCRIPTION
ADD	Add-on Order – Reflects that the customer added additional shares to the order after it was fully executed; May only be used with Cancel/Replace events.
AON	All or None – Requires that if an order cannot be filled in its entirety, the order should not be executed.
CND	Conditional Order – An order where the terms and conditions of the order are derived from a related transaction in another security (other than an option).
CNH	Cash Not Held – Instructs the trader to buy or sell as much stock as possible, over the course of a trading day, for a specified dollar amount.
CSH	Delivery Instructions: Cash – Trade settles on the same trade date
DIR	Directed Orders – Orders that meet the definition of “Directed Order” under Rule 600(b)(19) of Regulation NMS (formerly defined under SEC Rule 11Ac1-6). That definition specifies that the term directed order shall mean a customer order that the customer specifically instructed the broker or dealer to route to a particular venue for execution.
DLO	Discretionary Limit Order – Orders for which the customer defines an amount off the limit price (for example \$.50) to increase the price range over which the limit order is eligible to execute
E.W	Discretionary Limit Order – Orders for which the customer defines an amount off the limit price (for example \$.50) to increase the price range over which the limit order is eligible to execute
FBA	NYSE Floor Broker Algorithm – Indicates that the order is routed to the Exchange via a NYSE Floor

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CODE	DESCRIPTION
	Broker Algorithm.
FOK	Fill or Kill – Indicates the order is intended for immediate execution in its entirety, and if not executed in its entirety, the order is cancelled.
G	G Order – An order for an account covered by 1934 Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1).
IDX	Intra-Day Cross – An order designated for participation in an Intra-Day cross.
IO	Imbalance Only – An order to buy or sell at a specified price or better that may be executed only during the NASDAQ Opening/ Closing Cross and only against an imbalance.
IOC	Immediate or Cancel – Requires all or part of the order be executed immediately, and any remaining shares be cancelled.
ISO	Intermarket Sweep Order – An order that meets the definition of “Intermarket Sweep Order” under Rule 600(b)(30) of Regulation NMS.
LOO	Limit on Open – Instructs the trader to execute the order at the opening price provided that the opening price is at or within the limit specified.
LOC	Limit on Close – Instructs the trader to execute the order at the closing price provided that the closing price is at or within the limit specified.
MAC	Market at Close – Instructs the trader to execute the order at the closing inside quote price of regular market hours.
MAO	Market at Open – Instructs the trader to execute the order at the opening inside quote price of regular market hours.
MOC	Market on Close – Instructs the trader to execute the order at the closing last sale price of regular market hours.
MOO	Market on Open – Instructs the trader to execute the order at the opening print price of regular market hours.
MTL	Market to Limit – An order that is sent in as a market order to execute at the current best price. If the entire order does not immediately execute at the market price, the remainder of the order is re-submitted as a limit order with the limit price set to the price at which the original order executed.
MQT	Minimum Quantity – Instruction to cancel the order if a specified minimum quantity cannot be executed.
MPT	Merger Related Transfer Position
ND	Delivery Instructions: Next Day – trade settles on next trade date.
NH	Not Held – Requires that the trader use best judgment as to the time of execution and the issue price.
OPT	Options Related Transaction – Represents an order where the terms and conditions of the order are derived from a related options transaction.
OVD	Over the Day – Requires that a trader break up an order into several partial executions. The customer may specify the number of executions.
PEG	Indicates that the customer’s limit price is to be determined by a specific market price and/or volume factor or that the limit price should be determined pursuant to a specified formula.
RSV	Reserve Size Order – Required for an order for which a customer has authorized the public display of part of the full size of the order with the remainder held in reserve on an undisplayed basis to be displayed in whole or in part as the displayed part is executed.
S.W	Stop Stock Transaction – Any transaction resulting from an order for which a member and another party agree that the order will be executed at a Stop Stock Price or better.
SCL	Scale – Requires partial executions that are not more than a specified price increment apart (e.g., 1/8

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CODE	DESCRIPTION
	of a point).
SLR	Delivery Instructions: Seller's Option – trade settles on a date determined by a seller.
TMO	Time Order – Represents an order that becomes a market or limit price order at a specific time.
TS	Trailing Stop – In the case of a sell order, a Trailing Stop Order allows the stop price to increase by a predetermined amount or formula (e.g. a specified dollar amount, a percentage of the market price, or some other predetermined criteria), as the market price of the security advances. In the case of a buy order, a Trailing Stop Order allows the stop price to decrease by a predetermined amount or formula (e.g. a specified dollar amount, a percentage of the market price, or some other predetermined criteria), as the market price of the security declines. Once the Trailing Stop price is triggered, the buy or sell order becomes either an executable market order or a limit order (i.e. a Trailing Stop Limit Order).
WRK	Work – Leaves the time of execution to the trader's discretion; either a full execution or partial executions are accepted.
F0	Stay on Offerside
F3	Go Along
F6	Participate Don't Initiate – An order that may participate in a transaction initiated by another party, but may not initiate a transaction. For example, on US ECNs / Exchanges, this may represent an order that will be quoted to the marketplace and will trade if another party initiates a trade (i.e. hits the posted quote), but cannot be routed to initiate a trade with another market or market maker.
F7	Strict Scale
F8	Try to Scale
F9	Stay on Bidside
FA	No Cross – The broker executing this trade is forbidden from taking the other side of the trade. Opposite of OK to Cross.
FB	OK to Cross – The broker executing this trade is allowed to take the other side of the trade. Opposite of No cross.
FC	Call First – Refer to client before trading.
FD	Percent of Volume – The sender does not want to be all of the volume.
FH	Reinstate on System Failure – If a system failure interrupts trading or order routing, attempt to reinstate this order, subject to time in force limitations. Note that depending on the type and severity of the failure, this might not be possible.
FI	Institutions Only – Broker is restricted to dealing with other buy side firms.
FJ	Reinstate on Trading Halt – If trading in this instrument is halted, reinstate this order when/if trading resumes, subject to time in force limitations.
FK	Cancel on Trading Halt – If trading in this instrument is halted, cancel this order and do not reinstate it when/if trading resumes.
FL	Last Peg
FM	Mid-price Peg
FN	Non-negotiable
FO	Opening Peg
FP	Market Peg
FQ	Cancel on System Failure – If a system failure interrupts trading or order routing, attempt to cancel this order. Note that depending on the type and severity of the failure, this might not be possible.
FR	Primary Peg
FS	Suspend

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CODE	DESCRIPTION
FT	Fixed Peg to Local Best Bid or Offer at time of order
FW	Peg to VWAP
FX	Trade Along – Clients who specify “Trade Along” give brokers permission to handle and place their order in the market even if the broker already has its own proprietary orders for the same security placed in the market.
FY	Try to Stop – Used in specialist–driven markets to direct the specialist to try and stop the order.
FZ	Cancel if Not Best – Indicates that an order should be cancelled if it is no longer the best bid if buying, or the best offer if selling.
Fb	Strict Limit – A limit order that must be traded at the exact limit price specified without any price improvement.
Fc	Ignore Price Validity Checks – Disables validity checking of price fields for an order or change request.
Fd	Peg to Limit Price
Fe	Work to Target Strategy