

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: [Intraday- Global Bookkeeping Activity]

GENERAL INFORMATION

File Frequency: Daily
Record Size: 750 Characters
Form Name: GACT (Intraday)

DESCRIPTION

Intraday Bookkeeping Activity (GACT) messages are modeled after the batch GACT file. The GACT messages are generated from Pershing's PNBK process. They include intraday bookkeeping transactions, trade date trades and same day settlement information. The selection of this information is governed by the "Transaction Type" field (position 237-237).

Intraday messages are sent between 5:30 A.M. and 8:30 P.M. Monday through Friday. Intraday messages are sent from 5:30 A.M. to 5:30 P.M. on Saturday. Messages are not sent on Sunday.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-004	X(04)	AN	FORM ID
005-007	X(03)	AN	INTRODUCING BROKER DEALER (IBD) NUMBER
008-010	X(03)	AN	DESTINATION ID
011-018	X(08)	AN	DATE OF DATA = "CCYYMMDD"
019-024	X(06)	AN	TIME OF DATA = "HHMMSS"
025-030	X(06)	AN	SUB-SECONDS
031-034	X(04)	AN	Not Used - LITERAL "0001"
035-069	X(35)	AN	Not Used
070-077	X(08)	AN	DATAMART TRANSACTION ID
078-085	X(08)	AN	Not Used
086-093	X(08)	AN	SOURCE PROGRAM OR TRANSACTION
094-167	X(74)	AN	Not Used

DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
168-169	X(02)	AN	TRANSACTION CODE = "GA"
170-170	X(01)	AN	RECORD INDICATOR VALUE = "A"

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POSITION	PICTURE	TYPE	DESCRIPTION
171-178	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "00000001"
179-188	X(10)	AN	ACCOUNT NUMBER INCLUDING OFFICE(3, BASE ACCOUNT(5), CHECK DIGIT (1) ACCOUNT TYPE (1); acceptable values for ACCOUNT TYPE include: "0" = Cash on Delivery "1" = Cash "3" = Short "8" = Precious Metals "9" = Interest Adjustment
189-197	X(09)	AN	CUSIP
198-201	X(04)	AN	Not Used
202-210	X(09)	AN	Not Available Intraday
211-214	X(04)	AN	Not Used
215-230	X(16)	AN	SECURITY SYMBOL
231-233	X(03)	AN	INVESTMENT PROFESSIONAL
234-236	X(03)	AN	EXECUTING INVESTMENT PROFESSIONAL; Trade transactions only
237-237	X(01)	AN	TRANSACTION TYPE; acceptable values include: "T" = Trade Date Trade "S" = Settlement Date Trade "B" = Bookkeeping (nontrade) entry
238-238	X(01)	AN	BUY/SELL CODE; acceptable values include: "B" = Buy "S" = Sell "B" (or any other character) = Nontrade Entry
239-239	X(01)	AN	OPEN/CLOSE INDICATOR (for options only) Acceptable values include: "O" = Opening Transaction "C" = Closing Transaction "B" = Transaction is not an Option
240-241	X(02)	AN	PAR KEY CODE
242-244	X(03)	AN	SOURCE CODE
245-248	9(04)	N	MAXX KEY CODE
249-256	9(08)	N	PROCESS DATE="CCYYMMDD"
257-264	9(08)	N	TRADE DATE="CCYYMMDD"
265-272	9(08)	N	SETTLEMENT/ENTRY DATE= "CCYYMMDD"
273-279	9(07)	N	PERSHING INTERNAL USE ONLY
280-281	X(02)	AN	SOURCE OF INPUT; see Appendix P, "Source of Input"

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POSITION	PICTURE	TYPE	DESCRIPTION
282-287	X(06)	AN	Reference Number
288-292	X(05)	AN	Batch Code
293-293	X(01)	AN	Not Available Intraday
294-303	X(10)	AN	Not Available Intraday
304-304	X(01)	AN	MARKET CODE; acceptable values include: "1" = New York Stock Exchange (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHLX) "4" = Over the Counter (OTC) "5" = Boston "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/National Clearing Corp. (OTC/NCC) "9" = Pacific (PSE) "8" + BLOT "5" = Cincinnati Principal "8" + BLOT "1" + CONTRA = "9600" Cincinnati Agency "6" + BLOT "2" = Exercised and Assigned Index Options "7" + BLOT "1" = Exercised and Assigned Equity Options
305-305	X(01)	AN	BLOTTER CODE; method that the trade is executed; acceptable values include: "0" = Average Price "1" = Customer vs. the Street "2" = Option "3" = Agency, but used for Cash, Special Settlement, Next Day Trades "5" = Principal Cross Trade "6" = Syndicate Cross Trade "8" = Principal Cross Trade/Over the Counter (PCT/OTC) "9" = Agency Cross Trade
306-306	X(01)	AN	CANCEL CODE; acceptable values include: "1" = Cancel "B" = Not Applicable
307-307	X(01)	AN	CORRECTION CODE; acceptable values include: "1" = Correction "5" = Post-settlement Cancel (there must be a "1" in Cancel Code when "5" is used) "B" = Not Applicable
308-308	X(01)	AN	MARKET/LIMIT ORDER INDICATOR; valid only for trade transactions; acceptable values include: "M" = Market Order "L" = Limit Order "P" = Per; type of automated market order "D" = Dot; type of automated market order "B" = Not Applicable
309-309	X(01)	AN	LEGEND CODE 1; see Appendix K, "Legend Codes"; "B" = Bookkeeping Entries
310-310	X(01)	AN	LEGEND CODE 1; see Appendix K, "Legend Codes"; "B" = Bookkeeping Entries

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POSITION	PICTURE	TYPE	DESCRIPTION
311-311	X(01)	AN	Not Available Intraday
312-312	X(01)	AN	Not Available Intraday
313-330	9(13)V9(05)	N	QUANTITY
331-331	X(01)	AN	QUANTITY SIGH: acceptable values include: “+” = Positive Quantity “-” = Negative Quantity “ B ” = Not Applicable
332-349	9(09)V9(09)	N	PRICE IN TRADE CURRENCY
350-354	X(05)	AN	Not Used
355-355	X(01)	AN	PRICE IN TRADE CURRENCY SIGN; acceptable values include: “+” = This is always a positive number when it is a filled field “ B ” = Not Applicable
356-358	X(03)	AN	CURRENCY INDICATOR FOR PRICE
359-376	9(15)V9(03)	N	NET AMOUNT OF TRANSACTION IN USD OR USDE
377-377	X(01)	AN	NET AMOUNT in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
378-395	9(15)V9(03)	N	PRINCIPAL in USD or USDE
396-396	X(01)	AN	PRINCIPAL in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
397-414	9(16)V9(02)	N	INTEREST in USD or USDE; accrued or accredited
415-415	X(01)	AN	INTEREST in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
416-433	9(16)v9(02)	N	COMMISSION in USD or USDE
434-434	X(01)	AN	COMMISSION in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
435-452	9(16)V9(02)	N	TAX in USD or USDE
453-453	X(01)	AN	TAX in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
454-471	9(16)V9(02)	N	TRANSACTION FEE in USD or USDE
472-472	X(01)	AN	TRANSACTION FEE in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
473-490	9(16)V9(02)	N	MISC FEE in USD or USDE
491-491	X(01)	AN	MISC FEE in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
492-492	9(16)V9(02)	N	OTHER FEE in USD or USDE
493-493	X(01)	AN	OTHER FEE in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
494-528	9(16)V9(02)	N	Not Available Intraday
529-529	X(01)	AN	Not Available Intraday
530-547	9(16)V9(02)	N	PERSHING CHARGE in USD
548-548	X(01)	AN	PERSHING CHARGE in USD SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
549-566	9(16)V9(02)	N	BROKERAGE CHARGE in USD
567-567	X(01)	AN	BROKERAGE CHARGE in USD SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
568-585	9(16)V9(02)	N	SALES CREDIT in USD or USDE
586-586	X(01)	AN	SALES CREDIT in USD or USDE SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
587-604	9(16)V9(02)	N	Not Available Intraday
605-605	X(01)	AN	Not Available Intraday
606-623	9(16)V9(02)	N	SERVICE CHARGE in USD or USDE
624-624	X(01)	AN	SERVICE CHARGE in USD or USDE SIGN; acceptable values include:

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POSITION	PICTURE	TYPE	DESCRIPTION
			“+” = Debit Amount “-” = Credit Amount “ B ” = Not Applicable
625-642	9(16)V9(02)	N	Not Available Intraday
643-643	X(01)	AN	Not Available Intraday
644-644	X(01)	AN	Not Available Intraday
645-652	9(08)	N	Not Available Intraday
653-653	X(01)	AN	Not Available Intraday
654-661	9(08)	N	DIVIDEND PAYABLE DATE = “CCYYMMDD”
662-662	9(01)	N	Not Available Intraday
663-663	X(01)	AN	DIVIDEND REINVESTMENT INDICATOR; acceptable values include: “Y” = Dividend Reinvestment “N” = Not a dividend reinvestment
664-681	9(13)v9(05)	N	Not Available Intraday
682-699	9(13)v9(05)	N	ORDER SIZE QUANTITY (NOTE: This is an unsigned field. If the order is a sell, then you can view this value as a negative quantity.)
700-700	X(01)	AN	Not Used
701-718	9(09)v9(09)	N	POOL FACTOR
719-728	X(10)	AN	PARSED CUSTOMER ACCOUNT NUMBER ASSOCIATED WITH FIRM ACCOUNT TRANSACTION for /MF, /FF, /UT, /NT SOURCE CODES
729-731	X(03)	AN	IBD NUMBER
732-732	X(01)	AN	SECURITY TYPE CODE; see Appendix B, “Security Code Matrix,” for values
733-733	X(01)	AN	SECURITY MODIFIER CODE; see Appendix B, “Security Code Matrix,” for values
734-734	X(01)	AN	SECURITY CALCULATION CODE; see Appendix B, “Security Code Matrix,” for values
735-737	X(03)	AN	MINOR PRODUCT CODE; see Appendix B, “Minor Product Codes,” for values
738-738	X(01)	AN	FOREIGN PRODUCT INDICATOR; acceptable values include: “ B ” “Not Applicable “1” = Foreign Security
739-739	X(01)	AN	Not Available Intraday
740-740	X(01)	AN	Not Available Intraday
741-741	X(01)	AN	Not Available Intraday
742-761	X(20)	AN	EXTERNAL ORDER ID
762-764	X(03)	AN	Not Available Intraday
765-782	9(16)v9(02)	N	Not Available Intraday
783-785	X(03)	AN	Not Available Intraday

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POSITION	PICTURE	TYPE	DESCRIPTION
786-803	9(09)v9(09)	N	Not Available Intraday
804-804	X(01)	AN	Not Available Intraday
805-822	9(16)V9(02)	N	Not Available Intraday
823-840	9(09)v9(09)	N	PRICE IN USDE
841-846	X(06)	AN	OPTION ROOT ID
847-852	9(06)	N	EXPIRATION DATE, in YYMMDD format
853-853	X(01)	AN	PUT/CALL CODE; acceptable values include: "B" = Bank Pledge (Call) "C" = Call "D" = Bank Pledge (Put) "E" = Escrow Receipt "L" = Letter of Credit (Call) "M" = Letter of Credit (Put) "P" = Put
854-861	9(05)V9(03)	N	STRIKE PRICE
862-862	X(01)	AN	Not Available Intraday
863-916	X(54)	AN	Not Used
917-917	X(01)	AN	Literally "X"; indicates the end of record A

DETAIL RECORD B

POSITION	PICTURE	TYPE	DESCRIPTION
918-919	X(02)	AN	TRANSACTION CODE = "GA"
920-920	X(01)	AN	RECORD INDICATOR VALUE = "B"
921-928	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with "0000001"
929-938	X(03)	AN	ACCOUNT NUMBER INCLUDING OFFICE(3); BASE ACCOUNT(5);CHECK DIGIT (1); ACCOUNT TYPE (1); acceptable values for ACCOUNT TYPE include: "0" = Cash on Delivery "1" = Cash "2" = Margin "3" = Short "8" = Precious Metals "9" = Interest Adjustment
939-941	X(03)	AN	SECURITY CURRENCY OF ISSUANCE; ISO code of the currency the security is denominated in, see Appendix N, "Currency Codes," for values
942-944	X(03)	AN	TRADE CURRENCY CODE"
945-947	X(03)	AN	SETTLEMENT CURRENCY CODE
948-965	9(09)V9(09)	N	SETTLEMENT – USD CURRENCY FX RATE
966-966	X(01)	AN	SETTLEMENT – USD MULTIPLY/DIVIDE CODE; acceptable values include: "M" = Multiply "D" = Divide
967-984	9(09)V9(09)	N	CROSS CURRENCY FX RATE; rate to convert trade currency to settle currency
985-985	X(01)	AN	CURRENCY MULTIPLY/DIVIDE CODE; acceptable values

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POSITION	PICTURE	TYPE	DESCRIPTION
			include: "M" = Multiply "D" = Divide
986-1003	9(16)v9(02)	N	Not Available Intraday
1004-1004	X(01)	AN	Not Available Intraday
1005-1006	X(12)	AN	MARKET CODE
1017-1036	X(20)	AN	INTERNAL REFERENCE FOR GLOSS
1037-1038	X(02)	AN	INTRODUCING BROKER DEALER (IBD) VERSION
1039-1056	9(16)V9(02)	N	NET AMOUNT IN SETTLEMENT CURRENCY
1057-1057	X(01)	AN	NET AMOUNT IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount "- " = Credit Amount "B" = Not Applicable
1058-1075	9(16)V9(02)	N	PRINCIPAL AMOUNT IN SETTLEMENT CURRENCY
1076-1076	X(01)	AN	PRINCIPAL AMOUNT IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount "- " = Credit Amount "B" = Not Applicable
1077-1094	9(16)V9(02)	N	Not Available Intraday
1095-1095	X(01)	AN	Not Available Intraday
1096-1113	9(16)V9(02)	N	INTEREST IN SETTLEMENT CURRENCY
1114-1114	X(01)	AN	INTEREST IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount "- " = Credit Amount "B" = Not Applicable
1115-1132	9(16)V9(02)	N	COMMISSION IN SETTLEMENT CURRENCY
1133-1133	X(01)	AN	COMMISSION IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount "- " = Credit Amount "B" = Not Applicable
1134-1151	9(16)V9(02)	N	Not Available Intraday
1152-1152	X(01)	AN	Not Available Intraday
1153-1170	9(16)V9(02)	N	MISCELLANEOUS FEE IN SETTLEMENT CURRENCY
1171-1171	X(01)	AN	MISCELLANEOUS FEE IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount "- " = Credit Amount "B" = Not Applicable
1172-1189	9(16)V9(02)	N	OTHER FEE IN SETTLEMENT CURRENCY
1190-1190	X(01)	AN	OTHER FEE IN SETTLEMENT CURRENCY SIGN; acceptable values include: "+" = Debit Amount

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POSITION	PICTURE	TYPE	DESCRIPTION
			“_” = Credit Amount “B” = Not Applicable
1191-1208	9(16)V9(02)	N	SALES CREDIT IN SETTLEMENT CURRENCY
1209-1209	X(01)	AN	SALES CREDIT IN SETTLEMENT CURRENCY SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “B” = Not Applicable
1210-1227	9(16)V9(02)	N	SETTLEMENT FEE IN SETTLEMENT CURRENCY
1228-1228	X(01)	AN	SETTLEMENT FEE IN SETTLEMENT CURRENCY SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “B” = Not Applicable
1229-1246	9(16)V9(02)	N	SERVICE CHARGE IN SETTLEMENT CURRENCY
1247-1247	X(01)	AN	SERVICE CHARGE IN SETTLEMENT CURRENCY SIGN; acceptable values include: “+” = Debit Amount “-” = Credit Amount “B” = Not Applicable
1248-1265	9(16)V9(02)	N	Not Available Intraday
1266-1266	X(01)	AN	Not Available Intraday
1267-1270	X(04)	AN	GLOBAL EXCHANGE
1273-1274	9(02)	N	NUMBER OF DESCRIPTION LINES
1275-1294	X(20)	N	DESCRIPTION LINE 1
1295-1314	X(20)	N	DESCRIPTION LINE 2
1315-1334	X(20)	N	DESCRIPTION LINE 3
1335-1354	X(20)	N	DESCRIPTION LINE 4
1355-1374	X(20)	N	DESCRIPTION LINE 5
1375-1394	X(20)	N	DESCRIPTION LINE 6
1395-1414	X(20)	N	DESCRIPTION LINE 7
1415-1434	X(20)	N	DESCRIPTION LINE 8
1435-1454	X(20)	N	DESCRIPTION LINE 9
1455-1474	X(20)	N	DESCRIPTION LINE 10
1475-1494	X(20)	N	DESCRIPTION LINE 11
1495-1514	X(20)	N	DESCRIPTION LINE 12
1515-1515	X(01)	AN	SECURITY/CURRENCY INDICATOR; values include: “S” = Security “C” = Currency
1516-1519	X(04)	AN	Not Available Intraday
1520-1537	9(09)V9(09)	N	Not Available Intraday
1538-1538	X(01)	AN	Not Available Intraday
1539-1539	X(01)	AN	ALTERNATE SECURITY ID TYPE (1); values include: “I” = ISIN
1540-1551	X(12)	AN	Not Available Intraday

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
1552-1552	X(01)	AN	Not Available Intraday
1553-1564	X(12)	AN	Not Available Intraday
1565-1566	X(147)	AN	Not Used
1667-1667	X(01)	AN	Literally "X"; indicates the end of record B