

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: SECURITY DESCRIPTION

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 132 characters
 Process Name: NDM—NDM251DP; Base—PRJ250DP—InfoDirect—PRJ250DP
 FTP—DTM250D\$ or DTM251D\$
 Form Name: DESC

DESCRIPTION

The Security Description file (DESC) is created daily after the close of the business day. The Security Description file directly corresponds to the holdings within the offices designated by your firm.

Records are transmitted on an update or refreshed basis, as determined by your firm. Records that contain the security descriptions are optional. Daily files only receive updates (documented changes of the previous day's transactions). An update is transmitted if there is a price change or volume in a security. The refresh or full file is transmitted weekly or monthly only.

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 "SECURITY B DETAIL B B B "
037-046	X(10)	AN	Literally " B B DATA B OF 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	Literally "XXXX"
072-085	X(14)	AN	Literally " B BEGINS B HERE. 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"
105-131	X(27)	AN	Not Used
132-132	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "A"
002-007	9(06)	N	ID SEQUENCE NUMBER BEGINNING WITH "000001"
008-016	X(09)	AN	CUSIP NUMBER
017-020	X(04)	AN	Not Used
021-021	X(01)	AN	SECURITY TYPE; see Appendix B, Security Code Matrix
022-022	X(01)	AN	SECURITY MODIFIER; see Appendix B, Security Code Matrix
023-023	X(01)	AN	SECURITY CALCULATION CODES; see Appendix B, Security Code Matrix
024-024	X(01)	AN	PRIMARY EXCHANGE; acceptable values include: "1" = New York Stock Exchange (NYSE) "2" = American Stock Exchange (AMEX) "3" = Philadelphia (PHLX) "4" = Over the Counter (OTC) "5" = Regional/Foreign "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/National Clearing Corp. (OCT/NCC) "9" = Pacific Securities Exchange (PSE)
025-031	s9(04)v9(03)	N	COUPON RATE FOR FIXED INCOME SECURITIES OR INDICATED DIVIDEND FOR EQUITIES
032-038	9(07)	N	MATURITY/OPTION EXPIRATION DATE = "CCYYDDD"
039-047	X(09)	AN	UNDERLYING SECURITY
048-054	s9(04)v9(03)	N	FIRST CALL PRICE FOR FIXED INCOME OR STRIKE PRICE FOR OPTION
055-061	S9(04)v9(03)	N	FIRST PAR CALL PRICE FOR FIXED INCOME OR UNITS FOR OPTION
062-071	X(10)	AN	PRIMARY SYMBOL
072-073	X(02)	AN	INTEREST FREQUENCY; see Appendix A, Interest Frequency
074-074	X(01)	AN	BOND CLASS; acceptable values include: BLANK = Nonbond "1" = Registered "2" = Coupon "4" = Interchangeable "6" = Book Entry Only
075-076	X(02)	AN	FIRST COUPON DAY; acceptable values include: 01-31
077-077	X(01)	AN	CALL INDICATOR; acceptable values include: BLANK = Nonbond "C" = Callable "E" = Called "H" = Prerefunded

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POSITION	PICTURE	TYPE	DESCRIPTION
			"M" = Matured "N" = Not Callable "S" = Escrowed To Maturity
078-078	X(01)	AN	PUT INDICATOR; acceptable values include: "M" = Conditional or Limited Put "P" = Mandatory Put "1" = One Time Optional Put "B" = Not Applicable
079-085	9(07)	N	NEXT PAR CALL DATE = "CCYYDDD"
086-092	9(07)	N	PREREFUNDED DATE = "CCYYDDD"
093-099	9(07)	N	NEXT PREMIUM CALL DATE = "CCYYDDD"
100-106	9(07)	N	DATED DATE FOR FIXED INCOME OR EX- DIVIDEND DATE FOR EQUITY = "CCYYDDD"
107-113	9(07)	N	FIRST COUPON FOR FIXED INCOME OR PAYABLE DATE FOR EQUITY = "CCYYDDD"
114-120	9(07)	N	For Pershing Internal Use
121-121	X(01)	AN	INTEREST CALCULATION CODE; acceptable values include: BLANK = Not Applicable "B" = 30/30 (360 days) "1" = Actual/30 (360 days) "2" = Actual/Actual Less February 29 (365 days)
122-122	X(01)	AN	CONTINUOUS NET SETTLEMENT (CNS) ELIGIBLE CODE; acceptable values include: "1" = Eligible BLANK = Not Eligible
123-123	X(01)	AN	DTC ELIGIBLE CODE; acceptable values include: "1" = Eligible BLANK = Not Eligible
124-124	X(01)	AN	NATIONAL SECURITIES CLEARING CORP. (NSCC) ELIGIBLE CODE; acceptable values include: "1" = Eligible BLANK = Not Eligible
125-125	X(01)	AN	FOREIGN SECURITY; acceptable values include: BLANK = Domestic "1" = Foreign "2" = Canadian or American Depository Receipt
126-127	X(02)	AN	SECOND COUPON DAY; acceptable values include: 01-31 (only applicable to semi-annual cycle)
128-128	X(01)	AN	DIVIDEND/INTEREST PAYMENT METHOD; acceptable values include: BLANK = No Announcement "3" = Cash

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“5” = Stock “7” = Spin-Off “8” = Bond Interest
129-131	X(03)	AN	MINOR PRODUCT CODE; see Appendix B, Minor Product Codes (this field is not always populated)
132-132	X(01)	AN	Literally “X”; indicates the end of record A

DETAIL RECORD B

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = “B”
002-007	9(06)	N	RECORD ID SEQUENCE NUMBER BEGINNING WITH “000001”
008-016	X(09)	AN	CUSIP NUMBER
017-019	X(03)	AN	Not Used
020-020	X(01)	AN	ETF INDICATOR; acceptable values include: “Y” = Exchange Traded Fund “N” = Not Exchange Traded Fund
021-027	s9(04)v9(03)	N	BID PRICE
028-034	s9(04)v9(03)	N	ASK PRICE
035-041	s9(04)v9(03)	N	PREVIOUS DAY PRICE
042-048	s9(04)v9(03)	N	LATEST PRICE
049-055	s9(04)v9(03)	N	END OF MONTH PRICE
056-069	X(14)	AN	Not Used
070-076	9(07)	N	PREVIOUS PRICE DATE = “CCYYDDD”
077-083	9(07)	N	LATEST PRICE DATE = “CCYYDDD”
084-090	9(07)	N	END OF MONTH PRICE DATE = “CCYYDDD”
091-097	9(07)	N	RECORD DATE = “CCYYDDD”
098-098	X(01)	AN	MARGIN INDICATOR; acceptable values include: “1” = Marginable Security “2” = Listed Security BLANK = Not Marginable
099-101	X(03)	AN	COUNTRY CODE; see Appendix C, Country of Issuance Codes
102-105	X(04)	AN	STANDARD & POOR’S RATING
106-110	X(05)	AN	MOODY’S RATING
111-111	X(01)	AN	BOND SUB CLASS; acceptable values include: BLANK = Normal “3” = Bond in Default “7” = Bond Trading Flat
112-112	X(01)	AN	FOREIGN SETTLE INDICATOR; acceptable values include: “A” = Austria “B” = Belgium

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PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			"C" = Canada "D" = Germany "E" = Spain "F" = France "G" = United Kingdom "H" = Switzerland "J" = Japan "K" = Denmark "L" = Luxembourg "M" = Mid East "N" = Netherlands "P" = South America "Q" = Australia "R" = Norway "S" = South Africa "T" = Italy "U" = United States "V" = Africa "W" = Sweden "X" = Europe "Y" = Asia "9" = Euro "B" = Not Applicable
113-127	s9(13)v99	N	ROUND LOT QUANTITY
128-128	X(01)	AN	DIVIDEND REINVEST ELIGIBILITY; acceptable values include: "R" = Reinvest Eligible Blank = Not Reinvest Eligible
129-131	9(03)	N	HOUSE MARGIN PERCENTAGE VALUES =0 – 100%
132-132	X(01)	AN	Literally "X"; indicates the end of record B

DETAIL RECORD C (OPTIONAL RECORD)

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "C"
002-007	9(06)	N	RECORD ID SEQUENCE NUMBER BEGINNING WITH "000001"
008-016	X(09)	AN	CUSIP NUMBER
017-020	X(04)	AN	Not Used
021-021	X(01)	AN	NUMBER OF DESCRIPTION LINES
022-041	X(20)	AN	SECURITY DESCRIPTION LINE 1
042-061	X(20)	AN	SECURITY DESCRIPTION LINE 2
062-081	X(20)	AN	SECURITY DESCRIPTION LINE 3

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
082-101	X(20)	AN	SECURITY DESCRIPTION LINE 4
102-121	X(20)	AN	SECURITY DESCRIPTION LINE 5
122-131	X(10)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record C

DETAIL RECORD D (OPTIONAL RECORD)

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "D"
002-007	9(06)	N	RECORD ID SEQUENCE NUMBER BEGINNING WITH "000001"
008-016	X(09)	AN	CUSIP NUMBER
017-020	X(04)	AN	Not Used
021-040	X(20)	AN	SECURITY DESCRIPTION LINE SIX (field will be blank if there is no Record C)
041-047	s9(04)v9(03)	N	PUT PRICE
048-054	9(07)	N	PUT DATE = "CCYYDDD"
055-061	s9(04)v9(03)	N	SECOND PREMIUM CALL PRICE
062-068	9(07)	N	SECOND PREMIUM CALL DATE = "CCYYDDD"
069-075	9(07)	N	CALLED DATE = "CCYYDDD" (security that has been called)
076-083	X(08)	AN	POOL NUMBER; identifies a group of mortgages that are combined, such as GNMA, FNMA, etc.
084-093	s99v9(08)	N	FACTOR; displays the percentage value applied to a mortgage-backed pool, inflation protected bond, or other type of security to obtain a current amortized amount
094-100	9(07)	N	FACTOR DATE = "CCYYDDD"
101-110	s99v9(08)	N	PREVIOUS FACTOR
111-117	9(07)	N	PREVIOUS FACTOR DATE = "CCYYDDD"
118-131	X(14)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record D

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF" followed by 12 B's, "PERSHING" followed by 1 B (end of Pershing file)
019-036	X(18)	AN	Literally "SECURITY" followed by 1 B, "DETAIL" followed by 3 B's
037-046	X(10)	AN	Literally "DATA" followed by 1 B, "OF" followed by 1 B
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	AN	Literally "TO" followed by 1 B, "REMOTE" followed by 1 B
068-071	X(04)	AN	REMOTE ID = "XXXX"

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
072-105	X(34)	AN	Literally “ B ENDS B HERE B TOTAL B DETAIL B RECORDS: B ”
106-115	9(10)	N	NUMBER OF DETAILED RECORDS
116-125	X(10)	AN	Literally “ B UPDATED B B ” or “ B REFRESHED” (this will indicate whether an updated or refreshed file was created on this day)
126-131	X(06)	AN	Not Used
132-132	X(01)	AN	Literally “Z”; indicates the end of the trailer record