

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING SETTLEMENT DATE

GENERAL INFORMATION

File Frequency: Daily
 Record Size: 500 characters
 Process Name: NDM/NJE—PRJ133DP; RJE—PRJ114DP; InfoDirect—INF114DP;
 FTP—DTM114D\$
 Form Name: FT20

DESCRIPTION:

The Firm Trading FT20 Data file (FT20) is created on a nightly basis. The “A” Record contains settlement date based information that summarizes the status of each security in the trading account. Profit/Loss data is shown along with dividend and interest information. Pending dividends and credits paid to brokers on principal transactions are also shown. The “B” Record is optional and contains the settlement date bookkeeping balances and currency code for Trade date for each account. Sales credits are, however, memo entries and are not calculated by the Firm Trading system. The “C” Record contains Multi currency Information of an account on Trade Date basis and is associated with every MCCY ‘A’ type record, which comes from Security Summary file. This record also indicates that the account is for Multi Currency Position that gives the Currency information of the MCCY Position along with Currency Code, Currency conversion Rate and Currency Rate multiply/Division Indicator for converting the Currency Rate. Additionally, this file houses domestic trade information only. Ticket counts are also provided. This file is of primary use to IBD’s who close their books on a settlement date basis.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-009	X(09)	AN	Literally “BOF” (beginning of Pershing file)
010-018	X(09)	AN	Literally “PERSHING”
019-036	X(18)	AN	Literally “FIRM TRADING FT20”
037-046	X(10)	AN	Literally “DATA OF”
047-056	X(10)	AN	DATE OF DATA = “MM/DD/CCYY”

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POSITION	PICTURE	TYPE	DESCRIPTION
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 ”
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

DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “SD”
003-003	X(01)	AN	RECORD INDICATOR VALUE= “A”
004-011	9(08)	N	RECORD ID SEQUENCE NUMBER; begins with
012-020	X(09)	AN	ACCOUNT NUMBER INCLUDING OFFICE(3); BASE CHECK DIGIT (1)
021-029	X(09)	AN	CUSIP® NUMBER
030-032	X(03)	AN	IBD NUMBER
033-033	X(01)	AN	SECURITY TYPE; see Appendix B, Security Code Matrix
034-034	X(01)	AN	SECURITY MODIFIER; see Appendix B, Security Code
035-035	X(01)	AN	SECURITY CALC; see Appendix B, Security Code Matrix
036-053	9(13)v9(5)	N	TOTAL POSITION
054-054	X(01)	AN	TOTAL POSITION SIGN; acceptable values include: “+” = Positive “-” = Negative “ B ” = Not Applicable or Zeroes
055-055	X(01)	AN	STOCK SPLIT; acceptable values include: “*” = Stock Split “0” = Default
056-073	9(16)v9(2)	N	BOOK COST
074-074	X(01)	AN	BOOK COST SIGN; acceptable values include: “+” = Positive “-” = Negative “ B ” = Not Applicable or Zeroes
075-075	X(01)	AN	X DIVIDEND; acceptable values include: “X” = Dividend “ B ” = Default
076-093	9(09)v9(9)	N	AVERAGE PRICE

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POSITION	PICTURE	TYPE	DESCRIPTION
094-094	X(10)	AN	AVERAGE PRICE SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
095-112	9(16)v9(2)	N	MARKET VALUE
113-113	X(01)	AN	MARKET VALUE SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
114-131	9(09)v9(9)	N	CURRENT PRICE
132-132	X(01)	AN	CURRENT PRICE SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
133-133	X(01)	AN	USER PRICE IND; acceptable values include: “#” = Pricing Service “ B ” = User Entered
134-151	9(16)v9(2)	N	COUPON INTEREST
152-152	X(01)	AN	COUPON INTEREST SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
153-170	9(16)v9(2)	N	TRADE INTEREST
171-171	X(01)	AN	TRADE INTEREST SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
172-189	9(16)v9(2)	N	ACCRUED INTEREST/STOCK DIVIDENDS
190-190	X(01)	AN	ACCRUED INTEREST/STOCK DIVIDENDS SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
191-208	9(16)v9(2)	N	MONTH TO DATE INTEREST/CASH DIVIDENDS
209-209	X(01)	AN	MONTH TO DATE INTEREST/CASH DIVIDENDS; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes

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POSITION	PICTURE	TYPE	DESCRIPTION
210-227	9(16)v9(2)	N	TOTAL UNREALIZED PROFIT/LOSS
228-228	X(01)	AN	TOTAL UNREALIZED PROFIT/LOSS; acceptable values “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
229-246	9(16)v9(2)	N	MONTH TO DATE REALIZED PROFIT/LOSS
247-247	X(01)	AN	MONTH TO DATE REALIZED PROFIT/LOSS SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
248-265	9(16)v9(2)	N	MONTH TO DATE SALES CREDIT
266-266	X(01)	AN	MONTH TO DATE SALES CREDIT SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
267-284	9(16)v9(2)	N	MONTH TO DATE PERSHING CHARGE
285-285	X(01)	AN	MONTH TO DATE PERSHING CHARGE SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
286-295	9(10)	N	PREVIOUS DAY TOTAL TICKETS
296-296	X(01)	AN	PREVIOUS DAY TOTAL TICKETS SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
297-306	9(10)	N	MONTH TO DATE TOTAL TICKETS
307-307	X(01)	AN	MONTH TO DATE TOTAL TICKETS SIGN; acceptable values include: “+” = Positive “-“ = Negative “ B ” = Not Applicable or Zeroes
308-325	9(16)v9(2)	N	BOOKKEEPING BALANCE
326-326	X(01)	AN	BOOKKEEPING BALANCE SIGN; acceptable values include: “+” = Positive “-“ = Negative

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POSITION	PICTURE	TYPE	DESCRIPTION
			“b” = Not Applicable or Zeroes
327-344	9(16)v9(2)	N	CUMULATIVE PROFIT & LOSS DAILY
345-345	X(01)	AN	CUMULATIVE PROFIT & LOSS DAILY SIGN Acceptable values include: “+” = Positive “-“ = Negative “b” = Not Applicable or Zeroes
346-363	9(16)v9(2)	N	DAILY SALES CREDIT
364-364	X(01)	AN	DAILY SALES CREDIT SIGN; acceptable values include: “+” = Positive “-“ = Negative “b” = Not Applicable or Zeroes
365-491	X(127)	AN	FILLER (for FUTURE USE)
492-499	9(08)	N	DATE OF DATA = “CCYYMMDD”
500-500	X(01)	AN	Literally “X”; indicates the end of the detail record

DETAIL RECORD B (OPTIONAL)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = “SD”
003-003	X(01)	A	RECORD ID = “B”
004-011	9(08)	N	SEQUENCE NUMBER
012-020	X(09)	AN	ACCOUNT NUMBER including OFFICE (3); BASE DIGIT (1)
021-029	X(09)	AN	CUSIP NUMBER
030-032	X(03)	AN	IBD NUMBER
033-035	X(03)	AN	FILLER
036-053	9(16)V99	N	SETTLEMENT DATE BOOKKEEPING BALANCE
054-054	X(01)	AN	SETTLEMENT DATE BOOKKEEPING BALANCE SIGN, acceptable values include: “+” = Positive “-“ = Negative “b” = Not Applicable or Zeroes
055-057	X(3)	AN	CCY CODE – CURRENCY CODE
058-058	X(01)	AN	Source Index
059-401	X(433)	AN	FILLER
492-499	9(08)	N	DATE OF DATA = “CCYYMMDD”
500-500	X(01)	AN	Literally “X”; indicates the end of the detail record

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DETAIL RECORD C (OPTIONAL)

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	Transaction Code = "SD"
003-003	X(01)	A	Record ID(s) = "C"
004-011	9(08)	N	SEQUENCE NUMBER
012-020	X(09)	AN	ACCOUNT NUMBER including OFFICE (3); BASE ACCOUNT (5); CHECK DIGIT (1)
021-029	X(09)	AN	CUSIP NUMBER
030-032	X(03)	AN	IBD NUMBER
033-035	X(03)	AN	MULTI-CURRENCY (MCCY) CODE
036-053	S9(9)V9(9)	N	MCCY RATE
054-054	X(01)	AN	MCCY RATE INDICATOR; acceptable values include: "M" = MULT "D" = DIV
055-55	X(01)	AN	SOURCE INDICATOR
56-491	X(436)	AN	FILLER
492-499	9(08)	N	DATE OF DATA = "CCYYMMDD"
500-500	X(01)	AN	DELIMITER; Literally "X"

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-009	X(09)	AN	Literally "EOF" followed by 9 B's (end of Pershing file)
010-018	X(09)	AN	Literally "PERSHING" followed by 9 B's
019-036	X(18)	AN	Literally "FIRM" followed by 1 B, "TRADING" followed by 1 B, "FT20" followed by 1 B
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"
072-083	X(12)	AN	Literally "ENDS" followed by 1 B, "HERE." followed by 1 B
084-105	X(22)	AN	Literally "TOTAL" followed by 1 B, "DETAIL" followed by 1 B, "RECORDS" followed by 1 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 trailer record