

# PERSHING STANDARD FILE LAYOUTS

## FILE LAYOUT FOR: DAILY CAPS

### GENERAL INFORMATION

File Frequency: Daily  
 Record Size: 133 Characters  
 Process Name: Daily CAPS consists of a settlement (CAPS) file and a trade file (CAPT).  
 Form Name: CAPS/CAPT

### DESCRIPTION

The Daily Caps file (CAPS/CAPT) is produced on a trade and settlement date basis for firms that use the Commission and Payout System (CAPS) and is only available at the IBD level (except in the case of IMS offices). The trade date files represent all trades and trade adjustments for a particular trade date, and produce three or four record types for each trade, as noted in the file layouts below. The settlement date file represents only settled trades or trade adjustments that have settled on a given day. The fourth record is optional. It is given only by request and relates only to multi-currency records.

**NOTE:** This file is not available to IBDs on Pershing's CAPS Lite system. In order to receive this file, a remote site must be set up for the account office range that matches the IBD number.

### 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 "COMMISSION <b>B</b> SD <b>B B B B B</b> " or "COMMISSION <b>B</b> TD <b>B B B 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"
105-132	X(28)	AN	Not Used
133-133	X(01)	AN	Literally "A"; indicates the end of the header record

# PERSHING STANDARD FILE LAYOUTS

## DETAIL RECORD ONE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	IBD NUMBER
004-004	X(01)	AN	RECORD ID = "1"
005-012	X(08)	AN	TRADE DATE = "CCYYMMDD"
013-018	X(06)	AN	TRADE REFERENCE NUMBER
019-021	X(03)	AN	PERSHING OFFICE NUMBER
022-031	X(10)	AN	ACCOUNT NUMBER INCLUDING OFFICE (3); BASE ACCOUNT NUMBER (5); CHECK DIGIT (1); TYPE (1); acceptable values for TYPE include: "0" = Cash on Delivery "1" = Cash "2" = Margin "3" = Short "8" = Precious Metals "9" = Interest Adjustments
032-063	X(32)	AN	ACCOUNT NAME; first registration line
064-064	X(01)	AN	BUY/SELL INDICATOR; acceptable values include: "B" = Buy "S" = Sell "F" = Fee
065-065	X(01)	AN	CANCEL INDICATOR; acceptable values include: "X" = Cancel "L" = Not Canceled
066-068	X(03)	AN	CAPS SOURCE; acceptable values include: "PAR" = Trades "XFE" = Fees "XPS" = Trade Adjustments "XPT" = Pseudo Traded "TPS" = Multi-Currency
069-081	s9(09)v9(04)	N	QUANTITY OF TRADE
082-094	s9(06)v9(07)	N	PRICE
095-098	X(04)	AN	PRODUCT CODE; see XCAP online, DASH code "CDPB"
099-107	X(09)	AN	CUSIP NUMBER OF SECURITY TRADED
108-117	X(10)	AN	ACCOUNT SHORT NAME
118-118	X(01)	AN	ORDER TYPE; acceptable values include: "M" = Market "L" = Limit "D" = DOT (via the computer system of the NYSE) "P" = PER (via the computer system of the NYSE-ALT) "Z" = Derived (Omnibus account, Market, Product)
119-131	s9(11)v9(02)	N	Miscellaneous Fee
132-133	X(02)	AN	Not Used

# PERSHING STANDARD FILE LAYOUTS

## DETAIL RECORD TWO

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	IBD NUMBER
004-004	X(01)	AN	RECORD ID = "2"
005-005	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/Other "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over The Counter/National Securities Clearing Corp. (OTC/NSCC) "9" = Pacific Securities Exchange (PSE) "8" + BLOT "5" = Cincinnati Principal "8," "BLOT," "1" = CONTRA = 9600 = Cincinnati Agency
006-006	X(01)	AN	BLOTTER CODE; METHOD THAT THE TRADE IS EXECUTED; acceptable values include: "0" = Average Price "1" = Agency, Customer vs. the Street "2" = Option "3" = Agency, but used for Cash, Special Settlement, Next Day Trades "4" = Duplicate Confirm "5" = Principal Cross Trade "6" = Syndicate Cross Trade "7" = Not Used "8" = Principal Cross Trade/Over the Counter (PCT/OTC) "9" = Agency Cross Trade "8" MKT + BLOT "8" = Principal Cross Trade (PCT)
007-007	X(01)	AN	SECURITY TYPE; see Appendix B, Security Code Matrix:
008-016	X(09)	AN	STOCK SYMBOL
017-056	X(40)	AN	SECURITY DESCRIPTION
057-065	9(05)v9(04)	N	CENTS PER SHARE; quantity divided by revenue
066-072	9(05)v99	N	DISCOUNT PERCENT; percent commission was discounted
073-074	X(02)	AN	PAYCODE; acceptable values include: "00" = Acceptable Trade "87" = Under the Minimum Payout "88" = Not Registered in the State
075-083	X(09)	AN	MASTER CLIENT MNEMONIC; nine character alphanumeric code used for summary reporting (roll up) of client accounts

# PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
084-084	X(01)	AN	INSTITUTIONAL/RETAIL INDICATOR; values include: "I" = Institutional "R" = Retail
085-087	X(03)	AN	STATE CODE; see Appendix G, State and Country Codes
088-090	X(03)	AN	COMMISSION INDICATOR; acceptable values include: "CPS" = Cents Per Share "FUL" = Full Commission "MLT" = Percent Discount "N/C" = No Commission "PFG" = Prefigured
091-099	X(09)	AN	FIRM TRADING ACCOUNT (cross account)
100-107	X(08)	AN	POSTED DATE = "CCYYMMDD"; the date the trade is entered into CAPS
108-115	X(08)	AN	SETTLE DATE = "CCYYMMDD"
116-132	X(17)	AN	Not Used
133-133	X(01)	AN	RECYCLE INDICATOR; acceptable values include: "N" = Not Recycled "Y" = Yes, the trade has been recycled or reviewed for errors

## DETAIL RECORD THREE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	IBD NUMBER
004-004	X(01)	AN	RECORD ID = "3"
005-005	X(01)	AN	"X" = AS OF TRADE
006-006	X(01)	AN	DISTRIBUTION INDICATOR; acceptable values include: "B" = Regular "D" = Directed Trade (when the executing RR is different from the RR of Record) "S" = Split Trade
007-007	X(01)	AN	EXPLODE INDICATOR; acceptable values include: "0" = Original Piece of Trade "1" = Exploded Piece of Trade
008-008	X(01)	AN	REVENUE TYPE; acceptable values include: "A" = Commission "C" = Sales Credit "F" = Fee
009-011	X(03)	AN	INVESTMENT PROFESSIONAL NUMBER
012-014	X(03)	AN	INVESTMENT PROFESSIONAL CAPS REVENUE CENTER
015-017	X(03)	AN	INVESTMENT PROFESSIONAL CAPS OFFICE NUMBER
018-023	s9(03)v9(03)	N	INVESTMENT PROFESSIONAL SPLIT PERCENT (percentage of CAPS Revenue credited to the (cont.)

# PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			Professional)
024-036	s9(11)v99	N	TOTAL AMOUNT OF REVENUE GENERATED BY THE TRANSACTION AND CREDITED TO THE INVESTMENT PROFESSIONAL
037-047	s9(11)v99	N	PERSHING CHARGE; amount charged to execute and/or clear the trade
048-050	X(03)	AN	“FROM” INVESTMENT PROFESSIONAL NUMBER: investment professional from whom the directed or split commission was received
051-053	X(03)	AN	CAPS REVENUE CENTER ASSOCIATED WITH THE “FROM” INVESTMENT PROFESSIONAL
054-056	X(03)	AN	CAPS OFFICE NUMBER ASSOCIATED WITH THE “FROM” INVESTMENT PROFESSIONAL
057-069	s9(11)v99	N	TOTAL ORDER COMMISSION; total commission from all associated trades
070-070	X(01)	AN	<p>SPREAD/ STRADDLE (MUTUAL FUND VALUES); note abbreviations as follows:                      NTF = No Transaction Fee                      SRS = Systematic Reinvestment System; acceptable mutual fund values include:                      “<b>B</b>” = Load or No Load, Networked, or non-Networked trade or Not Applicable if not a Mutual Fund                      “A” = Load, FundServ, Networked Exchange; <i>if the security is an equity, this field is used to suppress automated trade submission to SIAC<sup>SM</sup>. If a trade was executed on either the AMEX<sup>®</sup> or the NYSE and was executed through DOT, or it is an OTC trade and the security is ACT-eligible, an “A” must be present in this field. Automated trades are automatically submitted to SIAC upon execution. This indicator prevents duplicate street-side submission.</i>                      “B” = Load, FundServ, non-Networked Exchange                      “C” = Load, FundServ, Networked Trade                      “D” = Load, FundServ, non-Networked Trade                      “E” = Load or No-Load, non-FundServ, Networked or non-Networked Exchange                      “F” = Load, non-FunServ Surcharge                      “G” = No-Load, FundServ, Networked Exchange                      “H” = No-Load, FundServ, non-Networked Exchange                      “I” = No-Load, FundServ, Networked Trade                      “J” = No-Load, FundServ, non-Networked Trade                      “K” = NTF, Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade                      “L” = NTF, Below Minimum Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade                      “M” = NTF, Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade                      “N” = NTF, SRS Load or No-Load, FundServ or non- (cont.)</p>

# PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			FundServ, Networked or non-Networked Trade “O” = NTF, SRS Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Exchange “P” = NTF, SRS Below Minimum Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade “Q” = NTF, SRS Short Term Redemption Load or No-Load, FundServ or non-FundServ, Networked or non-Networked Trade “R” = SRS Reinvestment Trade “S” = SRS Trade “T” = SRS Exchange “U” = NTF SRS Short Term Redemption Load or No-Load FundServ or non-FundServ Networked or non-Networked Exchange “V” = Special Price 1 Trade “W” = Special Price 1 Exchange “X” = Special Price 1 SRS Trade “Y” = Special Price 1 SRS Exchange “Z” = No-Load, FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund “0” = No-Load, non-FundServ, non-Exchange, non-SRS, non-NTF trade for eligible surcharge fund “1” = Special Price 2 Trade “2” = Special Price 2 Exchange “3” = Special Price 2 SRS Trade “4” = Special Price 2 SRS Exchange “5” = Special Price 3 Trade “6” = Special Price 3 Exchange “7” = Special Price 3 SRS Trade “8” = Special Price 3 SRS Exchange “9” = Load, FundServ Surcharge
071-071	X(01)	AN	CORRECTION CODE; acceptable values include: “1” = Correction “5” = Post-Settlement Cancel (there must be a “1” in cancel when “5” is used)
072-072	X(01)	AN	SECURITY MODIFIER; see Appendix B, Security Code Matrix
073-073	X(01)	AN	SECURITY CALCULATION CODE; see Appendix B
074-086	s9(11)v99	N	PRINCIPAL; amount of the trade
087-093	X(07)	AN	CRD NUMBER
094-095	X(02)	AN	SOURCE OF INPUT; see Appendix P
096-098	X(03)	AN	Pershing Internal Use Only
099-099	X(01)	AN	Pershing Internal Use Only
100-100	X(01)	AN	Pershing Internal Use Only
101-120	X(20)	AN	Pershing Internal Use Only
121-133	s9(11)v9(02)	N	Service Charge/Other Fee

# PERSHING STANDARD FILE LAYOUTS

## DETAIL RECORD FOUR (OPTIONAL)

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	IBD NUMBER
004-004	X(01)	AN	RECORD ID = "4"
005-007	X(03)	AN	CURRENCY CODE; see Appendix N, Currency Codes
008-025	s9(15)v9(3)	N	CURRENCY AMOUNT OF REVENUE
026-043	S9(8)V9(10)	N	FOREIGN EXCHANGE RATE
044-044	X(01)	AN	CURRENCY MULTI/DIV INDICATOR; acceptable values include: "M" = Multiply "D" = Divide
045-062	S9(15)V9(3)	N	IBD SETTLEMENT FEE; expressed in US Currency
063-080	S9(15)V9(3)	N	CUSTOMER SETTLEMENT FEE; expressed in US Currency
081-100	X(20)	AN	GLOSS Reference Number
101-133	X(33)	AN	Not Used

## DETAIL RECORD FIVE

POSITION	PICTURE	TYPE	DESCRIPTION
001-003	X(03)	AN	IBD NUMBER
004-004	X(01)	AN	RECORD ID = "5"
<p>OCC DATA SET – The four Option fields (in positions 005 through 025) comprise the OCC DATA SET to be Used in lieu of the OPRA Symbol (Not all fields will be populated until February, 2010) Anticipated production date on or after 10/22/2009</p>			
005-010	X(06)	AN	OPTION ROOT ID
011-016	X(06)	AN	EXPIRATION DATE, in YYMMDD format
017-017	X(01)	AN	CALL/PUT Indicator, 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
018-025	s9(5)V9(3)	N	STRIKE PRICE
026-057	X(32)	AN	MASTER CLIENT NAME; name which corresponds to Master Client Mnemonic
058-133	X(76)	AN	Not Used

# PERSHING STANDARD FILE LAYOUTS

## TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF <b>B B B B B</b> PERSHING"(end of Pershing file)
019-036	X(18)	AN	Literally "COMMISSION <b>B</b> SD <b>B B B B B</b> " or "COMMISSION <b>B</b> TD <b>B B B 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 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
116-132	X(17)	AN	Not Used
133-133	X(01)	AN	Literally "Z"; indicates the end of the trailer record