

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING FT50

GENERAL INFORMATION

File Frequency: Daily
Record Size: 500 characters
Process Name: RJE— SFFT50DP; NDM—NDFT50DP; FTP— FTFT50D\$
Form Name: FT50

DESCRIPTION

The FT50 file contains (FT50) a trade date report that shows closed-out positions, by lot, for securities held during the month. Realized profit and loss (P&L) and interest P&L are calculated and shown for each closed lot (sale). This data file is for accounts using first in/first out (FIFO) accounting and is not available to accounts using average cost accounting.

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 "FIRM B TRADING B FT50 B "
037-046	X(10)	AN	Literally " B DATA B OF B 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	REMOTE ID = "XXXX"
072-085	X(14)	AN	Literally " B BEGINS B HERE 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"
105-499	X(395)	AN	Not Used
500-500	X(01)	AN	Literally "A"; indicates the end of the header record

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DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-002	X(02)	AN	TRANSACTION CODE = "CL"
003-003	X(01)	AN	RECORD TYPE = "A"
004-011	9(08)	AN	RECORD SEQUENCE NUMBER BEGINNING WITH "00000001"
012-020	X(09)	AN	ACCOUNT NUMBER INCLUDING OFFICE (3); BASE NUMBER (5) and CHECK DIGIT (1)
021-029	X(09)	AN	CUSIP® NUMBER
030-032	X(03)	AN	IBD NUMBER
033-042	X(10)	AN	SYMBOL
043-142	X(100)	AN	SECURITY DESCRIPTION
143-160	9(13)v(05)	AN	QUANTITY
161-161	X(01)	AN	QUANTITY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
162-169	9(08)	N	OPEN TRADE DATE = "CCYYMMDD"
170-177	9(08)	N	OPEN SETTLEMENT DATE = "CCYYMMDD"
178-185	9(08)	N	OPEN ENTRY DATE = "CCYYMMDD"
186-195	X(10)	AN	REFERENCE NUMBER
196-213	9(09)v9(09)	AN	OPEN PRICE
214-214	X(01)	N	OPEN PRICE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
215-232	9(16)v(02)	AN	OPEN AMOUNT
233-233	X(01)	N	OPEN AMOUNT SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
234-251	9(16)v(02)	AN	OPEN TRADE INTEREST
252-252	X(01)	N	OPEN TRADE INTEREST SIGN; acceptable values include: (cont.) " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes

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POSITION	PICTURE	TYPE	DESCRIPTION
253-260	9(08)	N	CLOSE TRADE DATE= "CCYYMMDD"
261-268	9(08)	N	CLOSE SETTLEMENT DATE= "CCYYMMDD"
269-276	9(08)	N	CLOSE ENTRY DATE= "CCYYMMDD"
277-286	X(10)	AN	CLOSE REFERENCE NUMBER
287-304	9(09)v9(09)	AN	CLOSE PRICE
305-305	X(01)	N	CLOSE PRICE SIGN; acceptable values include: "+" = Positive "-" = Negative "B" = Not Applicable or Zeroes
306-323	9(16)v(02)	AN	CLOSE AMOUNT
324-324	X(01)	N	CLOSE AMOUNT SIGN; acceptable values include: "+" = Positive "-" = Negative "B" = Not Applicable or Zeroes
325-342	9(16)v(02)	AN	CLOSE TRADE INTEREST
343-343	X(01)	N	CLOSE TRADE INTEREST SIGN; acceptable values include: "+" = Positive "-" = Negative "B" = Not Applicable or Zeroes
344-344	X(01)	AN	LM MEMO; acceptable values include: "M" = Closing Transaction has a Trade Date from the Prior Month and a Settlement Date in the Current Month "B" = Not Applicable
345-362	9(16)v(02)	N	REALIZED P&L
363-363	X(01)	AN	REALIZED P&L SIGN; acceptable values include: "+" = Positive "-" = Negative "B" = Not Applicable or Zeroes
364-381	9(16)v(02)	N	INTEREST P&L
382-382	X(01)	AN	INTEREST P&L SIGN, Acceptable Values Includes: "+" = Positive "-" = Negative " " = Not Applicable or Zeroes

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OCC DATA SET – The following four fields (in position 383 through 403) comprise the OCC DATA SET to be used in lieu of the OPRA Symbol			
383-394	9(06)	N	EXPIRATION DATE, in YYMMDD format
395-395	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
396-403	9(05)v9(03)	N	STRIKE PRICE
404-491	X(88)	N	Not Used
492-499	9(08)	AN	DATE OF DATA = "CCYYMMDD"
500-500	X(01)	N	Literally "X"; indicates the end of the detail record

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF B B B B B B PERSHING B " (end of Pershing file)
019-036	X(18)	AN	Literally "FIRM B TRADING B FT50 B "
037-046	X(10)	AN	Literally " B DATA B OF B 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	REMOTE ID = "XXXX"
072-082	X(11)	AN	Literally " B ENDS B HERE."
083-105	X(23)	AN	Literally "TOTAL B DETAIL B RECORDS: B B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-499	X(134)	AN	Not Used
500-500	X(01)	AN	Literally "Z"; indicates the end of the trailer record