

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: FIRM TRADING ACTIVITY SUMMARY

GENERAL INFORMATION

File Frequency: Daily
Record Size: 500 characters
Form Name: FT70

DESCRIPTION

The Firm Trading Activity Summary (**FT70**) file contains a recap of the prior day's trading activity for each security in each account, showing sales credits and calculating retained Profit and Loss (P&L) after sales credits are given up. Opening position (close from prior day) is shown, followed by all activity that took place in each security in the account and the final closing position for each security. This is a trade date data file with daily and month-to-date P&L information. This file contains data that is found on the FT70 and FT75 PREP reports.

FILE LAYOUT SPECIFICATIONS

HEADER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	A	Literally "BOF BBBBBB PERSHING B " (beginning of Pershing file)
019-036	X(18)	A	Literally "FIRM B TRADING B COMMISS B "
037-046	X(10)	A	Literally " B DATA BOF BB "
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	A	Literally " B TO B REMOTE B "
068-071	X(04)	AN	REMOTE ID = "XXXX"
072-085	X(14)	A	Literally " B BEGINS B HERE BB "
086-095	X(10)	AN	RUN DATE = "MM/DD/CCYY"
096-096	X(01)	A	Not Used
097-104	X(08)	A	RUN TIME = "HH:MM:SS"
105-499	X(395)	AN	Not Used

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POSITION	PICTURE	TYPE	DESCRIPTION
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 = "TS"
003-003	X(01)	AN	RECORD TYPE = "A"
004-011	X(08)	AN	RECORD SEQUENCE NUMBER BEGINNING WITH "00000001"
012-020	X(09)	AN	CUSIP® NUMBER
021-023	X(03)	AN	IBD NUMBER
024-032	X(09)	AN	ACCOUNT NUMBER
033-038	X(06)	AN	REFERENCE NUMBER
039-047	X(09)	AN	CONTRA ACCOUNT
048-055	X(08)	AN	ACTIVITY TYPE; shows all activity; acceptable values include: "OPEN BBBB " = Opening position "BUY BBBBB " = Buy "SELL BBBB " = Sell "XBUY BBBBB " = Cancel/correct buy "XSEL BBBBB " = Cancel/correct sell "CLOSE BBBB " = Closing position "COMM BBBBB " = Commission (sales credit) "XCOMM BBBB " = Cancel Transaction
056-063	9(08)	N	TRADE DATE = "CCYYMMDD"
064-081	9(13)v9(05)	N	QUANTITY
082-082	X(01)	AN	QUANTITY SIGN; acceptable values include: "+" = Positive "-" = Negative " B " = Not Applicable or Zeroes
083-100	9(09)v9(09)	N	AVERAGE COST
101-101	X(01)	AN	AVERAGE COST SIGN; acceptable values include: "+" = Positive "-" = Negative " B " = Not Applicable or Zeroes
102-119	9(16)v9(2)	N	BOOK VALUE

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POSITION	PICTURE	TYPE	DESCRIPTION
120-120	X(01)	AN	BOOK VALUE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
121-138	9(09)v9(09)	N	OPEN PRICE
139-139	X(01)	AN	OPEN PRICE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
140-157	9(09)v9(09)	N	CLOSE PRICE
158-158	X(01)	AN	CLOSE PRICE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
159-176	9(16)v9(2)	N	MARKET VALUE
177-177	X(01)	AN	MARKET VALUE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
178-195	9(09)v9(09)	N	TRANSACTION PRICE
196-196	X(01)	AN	TRANSACTION PRICE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
197-214	9(16)v9(2)	N	TRANSACTION VALUE
215-215	X(01)	N	TRANSACTION VALUE SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
216-233	9(16)v9(2)	N	SALES CREDIT DAILY
234-234	X(01)	AN	SALES CREDIT DAILY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
235-252	9(16)v9(2)	N	SALES CREDIT MONTHLY

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POSITION	PICTURE	TYPE	DESCRIPTION
253-253	X(01)	AN	SALES CREDIT MONTHLY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
254-271	9(16)v9(2)	N	TRADE P&L
272-272	X(01)	AN	TRADE P&L SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
273-290	9(16)v9(2)	N	UNREALIZED P&L
291-291	X(01)	AN	UNREALIZED P&L SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
292-309	9(16)v9(2)	N	REALIZED P&L MONTHLY
310-310	X(01)	AN	REALIZED P&L MONTHLY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
311-328	9(16)v9(2)	N	REALIZED P&L DAILY
329-329	X(01)	AN	REALIZED P&L DAILY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
330-347	9(16)v9(2)	N	TOTAL P&L MONTHLY
348-348	X(01)	AN	TOTAL P&L MONTHLY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
349-366	9(16)v9(2)	N	TOTAL P&L DAILY
367-367	X(01)	AN	TOTAL P&L DAILY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
368-385	9(16)v9(2)	N	DAILY TOTAL

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POSITION	PICTURE	TYPE	DESCRIPTION
386-386	X(01)	AN	DAILY TOTAL SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
387-404	9(16)v9(2)	N	RETAINED P&L DAILY
405-405	X(01)	AN	RETAINED P&L DAILY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
406-423	9(16)v9(2)	N	RETAINED P&L MONTHLY
424-424	X(01)	AN	RETAINED P&L MONTHLY SIGN; acceptable values include: " + " = Positive " - " = Negative " B " = Not Applicable or Zeroes
425-491	X(67)	AN	Not Used
492-499	9(08)	N	DATE OF DATA = "CCYYMMDD"
500-500	X(01)	AN	Literally "X"; indicates the end of the detail record

TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	A	Literally "EOF B B B B B B PERSHING B" (end of Pershing file)
019-036	X(18)	AN	Literally "FIRM B TRADING B FT70 B"
037-046	X(10)	A	Literally " B DATA B OF B B"
047-056	X(10)	AN	DATE OF DATA = "MM/DD/CCYY"
057-067	X(11)	A	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)	A	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