

PERSHING STANDARD FILE LAYOUTS

FILE LAYOUT FOR: SECURITY DESCRIPTION – ISCA

General Information

File Frequency: Daily
 Record Size: 132 Characters

DESCRIPTION

The ISCA file is created daily after the close of the business day. This file replaces the DESC file with expanded price field sizes and additional optional records providing greater detail about the security.

Records are transmitted on an update/daily or refreshed/initial basis, as determined by your firm. Records E, F, G and H are newer records and contain expanded price fields, to accommodate prices greater than 99,999.99, and global security identifier information. Record I has been added to provide the new option symbology. Daily files contain only updated security records (documented changes of the previous day). If there is no change to a security, then an updated detail record for that security is not transmitted.

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 “EXPANDED B SEC B DESC 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 ”
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

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "A"
002-007	9(06)	N	RECORD ID SEQUENCE NUMBER BEGINNING WITH "000001"
008-016	X(09)	AN	CUSIP NUMBER
017-017	X(01)	AN	SECURITY TYPE; see Appendix B, Security Code Matrix
018-018	X(01)	AN	SECURITY MODIFIER; see Appendix B, Security Code Matrix
019-019	X(01)	AN	SECURITY CALCULATION CODE; see Appendix B, Security Code Matrix
020-020	X(01)	AN	PRIMARY EXCHANGE; acceptable values include: "1" = New York Stock Exchange (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHIL) "4" = Over the Counter (OTC) "5" = Regional/Foreign "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/National Securities Clearing Corp. (OTC/NSCC) "9" = Pacific Security Exchange (PSE)
021-027	s9(04)v9(03)	N	COUPON RATE FOR FIXED INCOME SECURITIES OR INDICATED DIVIDEND FOR EQUITIES
028-034	9(07)	N	MATURITY/OPTION EXPIRATION DATE = "CCYYDDD"
035-043	X(09)	AN	UNDERLYING SECURITY
044-052	s9(05)v9(04)	N	FIRST CALL PRICE FOR FIXED INCOME OR STRIKE PRICE FOR OPTION
053-061	s9(05)v9(04)	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: "B" = Non-bond "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: "B" = Non-bond (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			“C” = Callable “E” = Called “H” = Prerefunded “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	OLD INTEREST CALCULATION CODE; to be replaced (TBA) by new values in Record B, 127; acceptable values include: “ B ” = 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	CNS ELIGIBLE CODE; acceptable values include: “1” = Eligible “ B ” = Not Eligible
123-123	X(01)	AN	DTC ELIGIBLE CODE; acceptable values include: “1” = Eligible “ B ” = Not Eligible
124-124	X(01)	AN	NSCC ELIGIBLE CODE; acceptable values include: “1” = Eligible “ B ” = Not Eligible
125-125	X(01)	AN	FOREIGN SECURITY; acceptable values include: “ B ” = Domestic “1” = Foreign “2” = Canadian or American Depositary Receipt
126-127	X(02)	AN	SECOND COUPON DAY; acceptable values include: 01-31 (only applicable to a semi-annual cycle)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
128-128	X(01)	AN	DIVIDEND/INTEREST PAYMENT METHOD; acceptable values include: “ B ” = No Announcement “3” = Cash “5” = Stock “7” = Spin-Off “8” = Bond Interest
129-131	X(03)	AN	MINOR PRODUCT CODE; see Appendix B, Minor Product Codes
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
021-029	s9(05)v9(04)	N	BID PRICE
030-038	s9(05)v9(04)	N	ASK PRICE
039-047	s9(05)v9(04)	N	PREVIOUS DAY PRICE
048-056	s9(05)v9(04)	N	LATEST PRICE
057-065	s9(05)v9(04)	N	END OF MONTH PRICE
066-078	9(13)	N	ROUND LOT QUANTITY; the normal unit of trading for a security, generally 100 shares of stock, but can vary.
079-079	X(01)	AN	DIVIDEND RE-INVESTMENT ELIGIBILITY INDICATOR; acceptable values include: “R” = Eligible “ B ” = Not Eligible
080-086	9(07)	N	PREVIOUS PRICE DATE = “CCYYDDD”
087-093	9(07)	N	LATEST PRICE DATE = “CCYYDDD”
094-100	9(07)	N	END OF MONTH PRICE DATE = “CCYYDDD”
101-107	9(07)	N	RECORD DATE = “CCYYDDD”
108-108	X(01)	AN	Not Used
109-111	X(03)	AN	COUNTRY CODE; see Appendix Q, Country of Issuance Codes
112-115	X(04)	AN	STANDARD & POORS RATING
116-120	X(05)	AN	MOODY’S RATING
121-121	X(01)	AN	BOND SUB CLASS; acceptable (cont.)

PERSHING STANDARD FILE LAYOUTS

POSITION	PICTURE	TYPE	DESCRIPTION
			values include: "B" = Normal "3" = Bond in Default "7" = Bond Trading Flat
122-125	X(04)	AN	RESTRICTION INDICATOR; values include: "144A" = SEC Rule 144A "UNKN" = Unknown or Not Restricted
126-126	X(01)	AN	TRACE INDICATOR; acceptable values include: "Y" = Trace Security "N" = Non-Trace Security
127-127	X(01)	AN	NEW INTEREST CALCULATION CODE (replacing values in Record A, position 121), tentatively scheduled for late 4 th Q, 2009, TBA; values include: "0" = Manually pre-figure coupon interest, if appropriate for the security type; otherwise, N/A "1" = 30/360 "2" = 30/365 "3" = 30/Actual "4" = Actual/360 "5" = Actual/365 "6" = Actual/Actual "A" = 30/360 ISMA (International Securities Market Association)
128-131	X(04)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record B

DETAIL RECORD C

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
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

PERSHING STANDARD FILE LAYOUTS

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD D

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 6
041-049	s9(05)v9(04)	N	PUT PRICE
050-056	9(07)	N	PUT DATE = "CCYYDDD"
057-065	s9(05)v9(04)	N	SECOND PREMIUM CALL PRICE
066-072	9(07)	N	SECOND PREMIUM CALL DATE = "CCYYDDD"
073-079	9(07)	N	CALLED DATE = "CCYYDDD" (security that has been called)
080-087	X(08)	AN	POOL NUMBER
088-097	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
098-104	9(07)	N	FACTOR DATE = "CCYYDDD"
105-114	s99v9(08)	N	PREVIOUS FACTOR
115-121	9(07)	N	PREVIOUS FACTOR DATE = "CCYYDDD"
122-122	X(01)	AN	VARIABLE RATE INDICATOR (tentatively scheduled for late 4 th Q, 2009, TBA); values include: "Y" = Variable Rate Security "N" = Not a Variable Rate Security
123-131	X(09)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record D

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD E

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "E"
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
021-038	s9(09)v9(09)	N	EXPANDED FIRST CALL PRICE FOR FIXED INCOME OR STRIKE PRICE FOR OPTION
039-056	s9(09)v9(09)	N	EXPANDED FIRST PAR CALL PRICE FOR FIXED INCOME OR STRIKE PRICE FOR OPTION
057-074	s9(09)v9(09)	N	EXPANDED PUT PRICE
075-092	s9(09)v9(09)	N	EXPANDED SECOND PREMIUM CALL PRICE
093-124	X(32)	AN	NAME OF THE ISSUER OF THE SECURITY
125-127	X(03)	AN	ISSUING CURRENCY
128-131	X(04)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record E

DETAIL RECORD F

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "F"
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
021-038	s9(09)v9(09)	N	EXPANDED BID PRICE
039-056	s9(09)v9(09)	N	EXPANDED ASK PRICE
057-074	s9(09)v9(09)	N	EXPANDED PREVIOUS DAY PRICE
075-092	s9(09)v9(09)	N	EXPANDED LATEST PRICE
093-110	s9(09)v9(09)	N	EXPANDED END OF MONTH PRICE
111-127	s9(15)v9(02)	N	CONTRACT SHARE QUANTITY
128-131	X(04)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record F

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD G

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "G"
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
021-052	X(32)	AN	SEDOL CODE
053-064	X(12)	AN	ISIN
065-081	X(15)	AN	ISSUER IDENTIFIER (late 4 th Q, 09; TBA)
080-084	X(05)	AN	Not Used
085-100	X(16)	AN	SYMBOL OF THE UNDERLYING SECURITY
101-108	X(08)	AN	ASSET TYPE
109-116	X(08)	AN	ASSET SUBTYPE
117-124	X(08)	AN	ASSET SUB-SUBTYPE
125-131	X(07)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record G

DETAIL RECORD H

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "H"
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
021-038	9(08)v9(10)	N	EXCH. RATE BETWEEN DENOM CURR. and USD
039-047	X(09)	AN	UNDERLYING CUSIP #1
048-051	X(04)	AN	Not Used
052-056	9(05)	N	DELIVERABLE UNIT QUANTITY
057-065	X(09)	AN	UNDERLYING CUSIP #2
066-069	X(04)	AN	Not Used
070-074	9(05)	N	DELIVERABLE UNIT QUANTITY
075-083	X(09)	AN	UNDERLYING CUSIP #3
084-087	X(04)	AN	Not Used
088-092	9(05)	N	DELIVERABLE UNIT QUANTITY
093-101	X(09)	AN	UNDERLYING CUSIP #4
102-105	X(04)	AN	Not Used
106-110	9(05)	N	DELIVERABLE UNIT QUANTITY
111-113	X(03)	AN	Not Used
114-131	9(16)v9(02)	N	OUTSTANDING SHARES
132-132	X(01)	AN	Literally "X"; indicates the end of record H

PERSHING STANDARD FILE LAYOUTS

DETAIL RECORD I (WILL BE SENT ONLY IF THE SECURITY IS AN OPTION)

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR = "I"
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
OCC DATA SET – The following four fields (in position 21 through 41) comprise the OCC DATA SET To be used in lieu of the OPRA Symbol (not all fields will be populated until February, 2010)			
021-026	X(06)	AN	OPTION ROOT ID
027-032	9(06)	N	EXPIRATION DATE, in YYMMDD format
033-033	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
034-041	9(05)v9(03)	N	STRIKE PRICE
042-131	X(90)	AN	Not Used
132-132	X(01)	AN	Literally "X"; indicates the end of record I

PERSHING STANDARD FILE LAYOUTS

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 "SEC B DESC B DETAIL B B 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"
072-105	X(34)	AN	Literally " B END B HERE. B TOTAL B DETAIL B RECORDS: B "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-125	X(10)	AN	Literally " B UPDATED B B " or " B REFRESHED" (this will indicate whether an update 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