



INSITE Firm Data Filing Technical Specifications

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Note revision was to replace fields inadvertently removed from spec.

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1.Introduction

The goals of the FINRA National Examination Program are to conduct high quality, timely reviews of the activities of members and associated persons, to conduct timely and thorough cause examinations, to identify possible rule violations, to proactively identify new patterns of regulatory concern, and to add value to member efforts to improve compliance.

INSITE was developed to enhance investor protection by identifying a new business model and business processes to execute the Member Regulation National Examination Program in the most effective, efficient way as defined by, among other things, the maximum use of technology and efficient application of staff resources to the highest risk areas.

The INSITE Business Model is intended to support the mission of FINRA and Member Regulation through risk-based exam management, examination program process improvement, and value-added investigative examinations. The risk-based approach to exam management uses indicators from the member firm population to identify areas of high-risk that can be used to focus examinations in areas where harm to the investor for non-compliant behavior of a member firm could be significant. While all securities violations are important, expending significant exam resources in areas where violations are least likely to occur dilutes the ability of Member Regulation to identify and act upon the most serious and intentional violators.

The INSITE Surveillance System, a major component of the INSITE Business Model, establishes a rigorous process to measure and monitor a wide range of broker-dealer activities drawing on data contained in existing FINRA data bases, and from data supplied by members either directly or through their clearing firms. Using sophisticated statistical analytic software, it identifies both changes in the pattern of member activity in defined areas and member patterns that are distinctly different from their peers. The objective is to focus examiner attention on areas where change is occurring in member activities resulting in the potential for heightened regulatory risk. The ultimate benefits of this system are better risk focused examinations, fewer examiner hours devoted to the examination process, less examiner travel, less regulatory intrusiveness in member firms and more timely execution of regulatory responsibilities.

Definitions

Below is a list of acronyms and definitions unique to FINRA and INSITE Firm Data Filing (IFDF). For additional meanings of words, phrases and abbreviations, see Appendix B-Glossary.

CRD	<i>Central Registration Depository</i>
CUSIP	<i>Committee on Uniform Securities Identification Procedures</i>
FSO	<i>File Sending Organization</i>
FTP	<i>File Transfer Protocol</i>
IFDF	<i>INSITE Firm Data Filing</i>
INSITE	<i>Integrated National Surveillance and Information Technology Enhancements</i>
ISG	<i>Intermarket Surveillance Group</i>
MPID	<i>Market Participant Identification</i>
OATS	<i>Order Audit Trail System; an FINRA firm order reporting system.</i>

Rule Overview

FINRA Rule 3150 requires each member that is a clearing or self-clearing firm to report to the Association on a daily basis and in such format as the Association may require, prescribed data pertaining to the member and any FINRA Member broker-dealer for which it clears. A clearing or self-clearing firm may enter into an agreement with a third party pursuant to which the third party agrees to fulfill the clearing firm's obligations under this Rule. Notwithstanding the existence of such an agreement, each clearing or self-clearing firm remains responsible for complying with the requirements of this Rule.

Technical Requirements

The IFDF Reporting Technical Specifications has been created specifically to describe the technical requirements associated with all of the processes necessary for transmitting data files to IFDF and retrieving the associated validation reports from IFDF. It provides detailed information about the required data elements and formats. The most basic technical requirement is that member firms submit a record(s) consisting of data files. Records must be submitted to FINRA on a daily basis. Firms can transmit these files via Secure File Transfer Protocol (SFTP) or uploaded through the Secure File Transfer Gateway (<https://filetransfer.finra.org>).

FINRA generates timely feedback about the status of files submitted by File Sending Organizations (FSOs). FSOs that transmit files via SFTP can retrieve the status of their files via SFTP. FSOs can access their validation reports in the out directory. (For more information, see Section 2.1— SFTP and Secure File Transfer Upload).

Additional information about INSITE, compliance issues, and IFDF technical requirements can be gained by contacting the FINRA Call Center or Data Intake team for support. Please provide your name, title, firm’s name, Broker Dealer Number (if appropriate), and a phone number when contacting support services via phone or e-mail.

	<i>Support</i>
Telephone:	1-800-321-6273
E-mail:	DLDataIntakeSupport@finra.org

2.System Access

This section discusses transport options, security considerations, network options, and registration requirements designed to support the two IFDF Data File transmission methods available to an FSO; SFTP and Secure File Transfer upload.

Table 2-1 displays the address to use to access the IFDF production environment.

Table 2-1. IFDF Addresses

Access Type	Production
IP address for FTP	Filetransfer.finra.org

SFTP and Secure File Transfer Upload

Please refer to [Data Intake SFTP Interface User Guide](#) for information on using the Secure File Transfer Gateway user interface to upload IFDF files.

If a file is submitted to IFDF via FTP, the file size should be less than or equal to the FTP size limit (6 MB). If the file size is greater than the FTP size limit, IFDF will reject the file with the Rejection Reason “File Exceeded Maximum File Size”.

Files sent to IFDF may not have a filename prefix of RPT_, or the file will not be recognized for processing.

File Security and Naming Conventions

The directories on the FTP server are secured so that each FSO transmits and retrieves their files in a separate directory that no other FSO can access. You may list the contents of your directory, as well as retrieve or delete files from it.

Once sent, your file will be retrieved, and deleted from the FTP Server on a regular interval by the system.

To ensure that files are not over written during the period they reside on the ftp server, we are requesting that anyone submitting files using this method uniquely identify each file. If you submit multiple files in one day add a unique identifier to the end to prevent confusion.

Report files placed on the FTP server shall remain available for retrieval by the FSO for 5 calendar days, or until over-written if the same file name is reused within that period.

3. Available Reports

The objective of this section is to describe reports that are available to the FSO community. Essentially, there are two reports available to IFDF- *File Validation* and *Record Validation* reports.

IFDF will provide the FSO with the File Validation Report within one hour of the firm submitting the file to IFDF. IFDF will provide the FSO with the Record Validation Report within 4 hours of the firm submitting the file to IFDF.

File Validation Report

Once a file is received by IFDF it is validated for file acceptance. A File Validation Report will be generated and made available to the FSO for every file submitted. This report will reflect the results of the initial file validation.

The File Validation Report contains the following information to help uniquely identify the file associated with this report:

- Firm Processed Date
- FSO (Submitter)
- IFDF file ID
- Filename
- File Received Time
- File Initial Validation Completion Time

If the file passes this validation step, the report will state that the file has been received by IFDF and staged for record validation. Otherwise, the report will state that the file has been rejected with errors, and display a detailed error message for each error found.

Record Validation Report

For all files that successfully pass the file validation, each record within that file is validated in accordance with the record validation requirements. If any record within a file is rejected, the entire file shall be rejected.

IFDF determines if a file is late based upon the file's "Received Date and Time." The FSO should take the necessary steps to correct rejected data, and when possible, resubmit the entire file to IFDF before cutoff time.

A Record Validation Report will be generated and made available to the FSO for every file processed. This report will reflect the results of the record validation process.

The Record Validation Report will contain the following information to help uniquely identify the file associated with this report:

- Firm Processed Date
- FSO (Submitter)
- IFDF file ID
- Filename
- File Received Time
- File Record Validation Completion Time

If the file passes this validation step, the report will state that the file has been received by IFDF and stored for INSITE processing. Otherwise, the report will state that the file has been rejected. For each validation edit that is failed, IFDF will provide the following information:

- The relative record number in the file
- The record key of the record containing the error:
 - Clearing or self-clearing Firm ID (Clearing or self-clearing Firm's MPID, not Broker-Dealer No.)
 - Correspondent ID (Correspondent or self-clearing Firm's MPID)
 - Record Type
 - The field name that failed the validation edit
 - The reason for the rejection

In addition to errors, the following WARNINGS are reported on the Record Validation Report and the Status on the report will be "Accepted w/ Warnings" if there are no errors accompanying the warnings:

- **MPID Errors** – these have been added as warnings to hopefully speed the resolution of MPID problems. MPID problems prohibit FINRA from further processing the data associated with the MPID in question. Therefore, in addition to warnings about individual MPID problems, a summary message at the bottom of the report will show how many data records out of your file were actually sent for additional processing.
- **Negative Values** – On record types 1, 2, 3, and 5, the ONLY field that may correctly be reported as negative is the Aggregate Net Liquidating Equity (on record type 1). All other negative values will be stored using the Absolute value of the number supplied.

Viewing Reports

Users may retrieve a copy of the reports from the SFTP server. Please refer to [Secure File Transfer Protocol \(SFTP\) Interface for Data Intake User Guide](#) for instructions on viewing the report files using the Secure File Transfer Gateway user interface.

4.Data File Format

Files submitted using FTP and Web upload do not require any additional packaging. A complete file should contain the following:

1. Header Record
2. Firm Data
3. Trailer Record

Refer to Appendix A: Record Formats for complete details on all the record layouts.

4.1 Header Record

For each file submitted to IFDF, an IFDF File Header Record must be the first record in the file. This record should contain the following information:

- **File Type** – This must be the first six characters in the header, and must contain the value of "INSITE." Otherwise, IFDF shall reject the file with the error message "Header Error: File Type Invalid. This file cannot be processed."
- **Firm Process Date** – This shall be the process date (YYYYMMDD) of the records included within the file. This date must equal either one-day prior to the most current trade day (if processed before the cutoff time), or the most current trade day (if processed after the cutoff time). Otherwise, IFDF shall reject the file with the error message "Header Error: Firm Process Date outside of the cutoff time. This file cannot be processed."

Note: For purpose of example only, the number sign (#) represents a blank space.

Header Example: #####INSITE020010409

Trailer Record

For each file submitted to IFDF, an IFDF File Trailer Record must be the last record in the file. This record must contain an accurate record count (10 digit numeric field, right justified, zero filled). The record count will include both the header and trailer records. If the actual number of records in the file does not match the value in the trailer record, IFDF shall reject the file with the error message "Trailer Error: File record count does not match the system record count of nnnnnnnnnn", where nnnnnnnnnn shall be the system's record count.

Trailer Example: 00000123459###

Firm Data

The actual record layouts are located in Appendix A.

For all Self-Clearing Firms (MPID), the required filings reflect your own business.

Except as noted by an ** at the end of the field name, ALL numeric or dollar values identified should be provided as a positive value.

For all Clearing Firms (MPID) required to file, it is expected that all of the following data be filed for each processing date for each correspondent firm (MPID):

Field Name	Description
Aggregate Net Liquidating Equity	
Aggregate Net Liquidating Equity**	The aggregate net liquidating equity in the correspondent's proprietary accounts. Net liquidating equity is defined as the long market value minus the short market value plus the credit minus the debit for all securities (including options) in the account. The aggregate net liquidating equity is the total net liquidating equity across all accounts. For self-clearing firms, this value can be NULL.
Exchange Trade Transactions (processed date = trade date)	
Exchange Trade Count	The number of equity trades in customer accounts executed on a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date." A "customer account " is defined in SEC Rule 15c3-3(a)(1).
Exchange Equity Transaction Dollar Value	The total value of equity trades in customer accounts executed on a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date." The value is simply price times share.

Field Name	Description
Exchange Equity Sales Credits/Commission	The total dollar value of sales credits and/or commissions generated by equity trades in customer accounts executed on a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date."
Non-Exchange Listed Equity Transactions (processed date = trade date)	
Non-Exchange Trade Count	The number of equity trades in customer accounts executed in a market other than a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date." The count would include executions in the FINRAaq, OTC Bulletin Board and OTC markets.
Non-Exchange Equity Transaction Dollar Value	The total dollar value of equity trades in customer accounts executed in a market other than a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date." The total dollar value would include executions in the FINRAaq, OTC Bulletin Board and OTC markets.
Non-Exchange Equity Sales Credits/Commissions	The total dollar value of sales credits and/or commissions generated by equity trades in customer accounts executed in a market other than a National Securities Exchange, that the correspondent or self-clearing firm had on the "processed date." The total dollar value would include sales credits and/or commissions on executions in the FINRAaq, OTC Bulletin Board and OTC markets.
Option Transactions	
Options Transaction Count	The number of options transactions in customer accounts, regardless of where the execution took place, that the correspondent or self-clearing firm had on the "processed date."
Options Transaction Dollar Value	The total dollar value of transactions in customer accounts for debt issues, regardless of where the executions took place, that the correspondent or self-clearing firm had on the "processed date."
Options Sales Credits/Commissions	The total dollar value of sales credits and/or commissions generated by options transactions in customer accounts, regardless of where the execution took place, that the correspondent or self-clearing firm had on the "processed date."
Debt Transactions	
Debt Transactions Count	The number of transactions in customer accounts for debt issues, regardless of where the executions took place, that the correspondent or self-clearing firm had on the "processed date."
Debt Transactions Dollar Value	The total dollar value of transactions in customer accounts for debt issues, regardless of where the executions took place, that the correspondent or self-clearing firm had on the "processed date."

Field Name	Description
Debt Transaction Sales Credits/Commissions	The total dollar value of sales and/or commissions generated by transactions in customer accounts for debt issues, regardless of where the executions took place, that the correspondent or self-clearing firm had on the "processed date."
Customer Accounts	
Number of Customer Accounts with a Securities Position and/or Credit Balance Record	The number of customer accounts with securities positions or credit balance records maintained for the correspondent or self-clearing firm at settlement as of the "processed date."
Margin Debits in Customer Account	The total dollar value of margin debits in customer accounts maintained by the correspondent or self-clearing firm, that are aged more than 5 business days past the initial call date as of the "processed date."
Aged Initial Margin Calls (Reg-T)	The total dollar value of initial margin calls in customer accounts maintained by the correspondent or self-clearing firm, that are aged more than 5 business days past the initial call date as of the "processed date."
Aged Maintenance Margin Calls (NYSE and FINRA)	The total dollar value of maintenance margin calls in customer accounts maintained by the correspondent or self-clearing firm, that are aged more than 5 business days past the initial call date as of the "processed date."
Short Interest	
Short Interest Accounts	The number of customer accounts with uncovered short equity positions maintained for the correspondent or self-clearing firm on the "processed date."
Short Interest Share Count	The number of shares of stock that have been sold short and have not yet been repurchased to close out the short position in customer accounts maintained by the correspondent or self-clearing firm on the "processed date."
Short Interest Dollar Value	The total dollar value of the uncovered short positions in customer accounts maintained by the correspondent or self-clearing firm on the "processed date."
Unsecured Customer Debts (At Settlement Date + 9 or Later)	

Field Name	Description
Unsecured Customer Account Debits (Settlement Date + 9 and Later)	The aggregate unsecured net equity for all the correspondent or self-clearing firm's customer accounts as of the "processed date," computed as the dollar value of unsecured and the unsecured position of partly secured customer accounts (at Settlement Date + 9 Later).
Trade Cancellations (T+1 forward) As-of-Trades Summary	
Canceled Trade Count	The number of equity trades that the correspondent or self-clearing firm canceled on the "processed date," but executed on an earlier date, where the account number was changed for the transactions. This count can be derived from the detail records, but this count can be used to ensure the expected number of records is sent.
As-of Trade Count	The number of equity as-of-trades (trades not reported on the same day as the execution of the trade) that the correspondent or self-clearing firm processed on the "processed date" where the as-of-trade date is at least 2 business days before the processed date. This number can be derived from the detail records, but this number can be used to ensure the expected number of records is sent.
Trade Cancellations (T+1 forward) and As-of Trades Detail	
Issue CUSIP Number	CUSIP number for the issue whose transaction was canceled or was an as-of trade.
Issue Ticker Symbol	Ticker symbol as known by ACT for the issue whose transaction was canceled or was an as-of trade. This field is optional as some issues may not have an ACT symbol.
Trade Date	The date the transaction was executed (this date should be earlier than the "processed date" above) in YYYYMMDD format.
Quantity	The number of shares for the transaction.
Net Amount	The proceeds of sales or cost of purchases after commissions and other charges.
Buy/Sell Code	Per bluesheets definition: 0 = buy, 1 = sale, 2 = short sale, A = buy cancel, B = sell cancel, C = short sale cancel
As-of/Canceled indicator	Indicates whether the record is for an "as-of" trade ('A') or for a canceled trade ('C').
Price	The share price.
Exchange Code	Per bluesheets definition (A-G, K-O, R-T, X, and Z).
Branch Office	Branch Office identifier as known by the correspondent or self-clearing firm.
Registered Rep Number	Registered Representative identifier as known by the correspondent or self-clearing firm.

Field Name	Description
Original Account #	The account number for which the issues were sold or bought. For canceled trades, the original account number before it was changed.
New Account #	For canceled trades, the updated account number, for which the issues were sold or bought. This field is, therefore, required for cancelled trades. For "as-of" trades, this field is required to be blank. Null is a permissible value

5. Testing

In order to provide an environment that supports a multi-wave approach to bringing users up into production, an independent Customer Test Environment (CTE) has been established. The CTE allows system users (using their own production user ids and authorizations) to test the entire process of transmitting data to FINRA, in an almost production environment, with the same levels of security as production. The CTE is available through the Internet, with full FTP and Upload capabilities. The CTE is used by FINRA to certify that each FSO is providing data in the proper format prior to submitting data to the production system.

It is the responsibility of each FSO to develop the necessary processes and procedures to provide FINRA with the data being requested under rule 3150. Once developed, following the same rules as production, it is the responsibility of each FSO to transmit data to the CTE to insure that files being sent will be received and processed properly by FINRA prior to going live in production.

It is the intent that each FSO use the CTE to demonstrate their ability to file all necessary data on a regular basis. FINRA will monitor, and certify, that the data is being sent correctly before adding the FSO into the production system.

Access Type	Test
IP address for FTP	Filetransfer.ct.finra.org

6. 6. Additional Information

The following information is important for member firms that must meet the requirements of FINRA Rules 6950 through 6957. It provides requirements not covered elsewhere and gives information about where to seek assistance for understanding these technical specifications.

Reporting Hours and Late Criteria

IFDF will accept Files 24 hours per day, 7 days per week. Table 6-1 illustrates the cutoff time periods referred to. Files received after cutoff time periods will be marked as late.

Table 6-1. Scenarios for IFDF Reporting Hours

Trade / Event Occurs	Holiday	Business (Processed) Date	Cutoff for File to IFDF
Wednesday 15:15 ET	N/A	Wednesday	Thursday 16:00 ET
Wednesday 17:30 ET	N/A	Thursday	Friday 16:00 ET
Friday 10:00 ET	N/A	Friday	Monday 16:00 ET
Friday 19:30 ET	N/A	Monday	Tuesday 16:00 ET
Friday 19:30 ET	Following Monday	Tuesday	Wednesday 16:00 ET
Saturday 06:00 ET	N/A	Monday	Tuesday 16:00 ET
Monday 14:00 ET	Monday	Tuesday	Wednesday 16:00 ET

Responsibility for Rejection Repair

Firms are responsible for researching and repairing their own rejections. Firms that utilize a Reporting Agent(s) may need to coordinate with them to ensure that its rejections are repaired and resubmitted in a timely manner.

Should a problem arise on the FINRA side that prevents FSOs from filing, suspension of the cutoff time rules may be made at the discretion of FINRA. In the event that this occurs, each FSO may be granted an extended period of time to transmit data for the period that the system was unavailable.

When such outages occur, it is the responsibility of the FSO to monitor the Regulation Filing Applications Broadcast message for decisions regarding adjustments to the cutoff time rules. It is also the responsibility of the FSO to keep all data files available for transmission after the fact, should an extension be granted.

FINRA Support Contacts

Additional information about INSITE, compliance issues, and IFDF technical requirements can be gained by contacting the FINRA Call Center or Data Intake team for support. Please provide your name, title, firm's name, Broker Dealer Number (if appropriate), and a phone number when contacting support services via phone or e-mail.

	<i>Support</i>
Telephone:	1-800-321-6273
E-mail:	DLDataIntakeSupport@finra.org

7. Appendix A: Detail Record Layout

Notes on the file layout:

- All record layouts are fixed position with a record length of 134 (padded with spaces, excluding the CR/LF).
- Files are to be ASCII text (not EBCDIC) with each record ending with CR/LF (Carriage Return / Line Feed)
- Except as noted by an ** at the end of the field name, ALL numeric or dollar values identified should be provided as a positive value.
- Data Types: (length in parentheses)
- A/C: Any combination of characters (including special and non-printable characters).
- A/N: letters A – Z, numbers 0 – 9.
- Alpha: letters A – Z only.
- Currency: leading sign, zero filled, (13,6) means 13 characters (including the sign and decimal point) with no implied decimal points, numbers 0 - 9. (e.g., +nnnnn.nnnnnn)
- Date: All dates are to be entered in YYYYMMDD format.
- Numeric: leading sign, zero filled, numbers 0 – 9.

Field No.	Field Name	Rec. Position	Type/Length	Edit Notes	Comments
File Header Record					
		1 – 4	Spaces		Left blank for Sorting Purposes
1	File Identifier	5 - 10	Alpha (6)	Value "INSITE" (Mandatory)	
2	Record Type	11	Numeric (1)	Value "0" (Mandatory)	
3	Firm Processing Date	12 - 19	Date (8)	YYYYMMDD (Mandatory)	
		20 – 134	Not Used		
Firm Summary Record 1					
1	Clearing Firm MPID	1 - 5	A/N (5)	(Mandatory)	
2	Correspondent Firm MPID	6 - 10	A/N (5)	(Mandatory)	
3	Record Type	11	Numeric (1)	Value "1" (Mandatory)	

Field No.	Field Name	Rec. Position	Type/Length	Edit Notes	Comments
4	Aggregate Net Liquidating Equity**	12 - 26	Numeric (15)	Blank permitted for self-clearing firms	
5	Exchange Listed Equity Transaction Count	27 - 36	Numeric (10)	Non-negative value	Fields 5, 6 & 7 are grouped. All must be numeric, or all left blank.
6	Exchange Listed Equity Transaction Dollar Value	37 - 51	Numeric (15)	Non-negative value	
7	Exchange Listed Equity Sales Credits/Commission	52 - 66	Numeric (15)	Non-negative value	
8	Non-Exchange Listed Equity Transaction Count	67 - 76	Numeric (10)	Non-negative value	Fields 8, 9 & 10 are grouped. All must be numeric, or all left blank.
9	Non-Exchange Listed Equity Transaction Dollar Value	77 - 91	Numeric (15)	Non-negative value	
10	Non-Exchange Listed Equity Sales Credits/Commissions	92 - 106	Numeric (15)	Non-negative value	
		107 - 134	Not Used		
Firm Summary Record 2					
1	Clearing Firm MPID	1 - 5	A/N (5)	(Mandatory)	
2	Correspondent Firm MPID	6 - 10	A/N (5)	(Mandatory)	
3	Record Type	11	Numeric (1)	Value "2" (Mandatory)	
4	Options Transaction Count	12 - 21	Numeric (10)	Non-negative value	Fields 4, 5 & 6 are grouped. All must be numeric, or all left blank.
5	Options Transaction Dollar Value	22 - 36	Numeric (15)	Non-negative value	
6	Options Sales Credits/Commission	37 - 51	Numeric (15)	Non-negative value	
7	Debt Transactions Count	52 - 61	Numeric (10)	Non-negative value	Fields 7, 8 & 9 are grouped. All must be numeric, or all left blank.

Field No.	Field Name	Rec. Position	Type/Length	Edit Notes	Comments
8	Debt Transaction Dollar Value	62 - 76	Numeric (15)	Non-negative value	
9	Debt Transaction Sales Credits/Commissions	77 - 91	Numeric (15)	Non-negative value	
		92 – 134	Not Used		
Firm Summary Record 3					
1	Clearing Firm MPID	1 - 5	A/N (5)	(Mandatory)	
2	Correspondent Firm MPID	6 - 10	A/N (5)	(Mandatory)	
3	Record Type	11	Numeric (1)	Value "3" (Mandatory)	
4	Number of Customer Accounts with a Securities Position and/or Credit Balance Record	12-21	Numeric (10)	Non-negative value	Fields 4, 5, 6, 7 & 11 are grouped. All must be numeric, or all left blank.
5	Margin Debits in Customer Accounts	22 - 36	Numeric (15)	Non-negative value	
6	Aged Initial Margin Calls (RegT)	37 - 51	Numeric (15)	Non-negative value	
7	Aged Maintenance Margin Calls (NYSE and FINRA)	52 - 66	Numeric (15)	Non-negative value	
8	Short Interest Accounts	67 - 76	Numeric (10)	Non-negative value	Fields 8, 9 & 10 are grouped. All must be numeric, or all left blank.
9	Short Interest Share Count	77 - 86	Numeric (10)	Non-negative value	
10	Short Interest Dollar Value	87 - 101	Numeric (15)	Non-negative value	

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11	Unsecured Customer Account Debits (Settlement Date + 9 and Later)	102 - 116	Numeric (15)	Non-negative value	
		117 – 134	Not Used		

Field No.	Field Name	Rec. Position	Type/Length	Edit Notes	Comments
Trade Cancellations and As-Of Trade Summary Record					
1	Clearing Firm MPID	1 - 5	A/N (5)	(Mandatory)	
3	Record Type	11	Numeric (1)	Value "4" (Mandatory)	
4	Canceled Trade Count	12 - 17	Numeric (6)	Non-negative value (Mandatory)	
5	As-of Trade Count	18 - 23	Numeric (6)	Non-negative value (Mandatory)	
		24 – 134	Not Used		
Trade Cancellations and As-Of Trade Detail Records					
1	Clearing Firm MPID	1 - 5	A/N (5)	(Mandatory)	
2	Correspondent Firm MPID	6 - 10	A/N (5)	(Mandatory)	
3	Record Type	11	Numeric (1)	Value "5" (Mandatory)	
4	Issue CUSIP Number	12 - 27	A/N (16)	Trailing blanks permitted	Either the CUSIP or Ticker Symbol must be present. One or the other is required, not both.
5	Issue Ticker Symbol	28 - 41	A/C (14)	Trailing blanks permitted (Optional)	Either the CUSIP or Ticker Symbol must be present. One or the other is required, not both.
6	Trade Date	42 - 49	Date (8)	YYYYMMDD; must be a valid trade date	
7	Quantity	50 - 59	Numeric (10)	Non-negative value	
8	Net Amount	60 - 74	Numeric (15)	Non-negative value	
9	Buy/Sell Code	75	A/N (1)	0, 1, 2, A, B, C	
10	As-of/Canceled indicator	76	A/N (1)	A or C	

Field No.	Field Name	Rec. Position	Type/Length	Edit Notes	Comments
11	Price	77 - 89	Currency (13, 6)	Non-negative value	
12	Exchange Code	90	A/N (1)	A – G, K-O, R-T, X, Z	
13	Branch Office	91 - 94	A/C (4)	Trailing blanks permitted (Optional)	
14	Registered Rep Number	95 - 98	A/C (4)	Trailing blanks permitted (Optional)	
15	Original Account #	99 - 116	A/C (18)	Trailing blanks permitted	
16	New Account #	117 - 134	A/C (18)	Null If the As/Of Canceled Indicator field is a value of A, otherwise Optional w/ trailing blanks permitted	
File Trailer Record					
1	File record count	1 - 10	Numeric (10)	Non-negative value (Mandatory)	
2	Record Type	11	Numeric (1)	Value "9" (Mandatory)	
		12 – 134	Not Used		

8. Appendix B: Glossary

Agency Transaction: A transaction where a broker-dealer buys or sells a security for the account and risk of a customer. Generally, a firm in this capacity acts as an intermediary between buyer and seller, taking no risk as a firm, and charging a commission for the service.

As of Trade: Buy or Sell transactions not reflected in customer accounts or reported on the same day as the execution of the trade.

Buy Transaction or Execution: The purchase of a security by a public customer of a broker-dealer.

Commission: The fee charged by a broker-dealer for buying or selling securities for the account of a customer.

Correspondent: A broker-dealer that introduces customer accounts on a fully disclosed basis to another broker-dealer which is then responsible for carrying the accounts and handling the clearance of transactions in the accounts.

Credit Balance: In cash accounts, money deposited and remaining after purchases have been paid for, plus the un-invested proceeds from securities sold. In margin accounts, (1) proceeds from short sales held in escrow for the securities borrowed for these sales; (2) free credit balances, or net balances, which can be withdrawn at will.

Customer Accounts: The securities accounts maintained by a broker-dealer for customers as that term is defined in SEC Rule 15c3-3(a)(1) under the Securities Exchange Act of 1934. This definition is inclusive of accounts for “retail” and “institutional” customers of a broker-dealer.

Customer Debits: Money owed by a customer to a broker-dealer.

Debt Issues: General term for any security, such as bill, note, debenture, bond, commercial paper, certificate of deposit, banker’s acceptance, evidencing amounts owed and payable on specified dates.

Long Sale: The sale of a security owned by the seller who is able to make delivery of the security at settlement of the transaction.

Margin Call: Demand by a broker-dealer that a customer deposit enough money or securities to bring a margin account up to the initial margin or minimum margin maintenance requirements.

Margin Debits: Money owed by a margin account customer to a broker-dealer for funds advanced for the purchase of securities or on a loss to a customer.

National Securities Exchange: A securities exchange registered with the Securities and Exchange Commission pursuant to Section 6 of the Securities Exchange Act of 1934.

Principal Transaction: A transaction where a broker-dealer is a party to the transaction with a customer, acting as either a buyer or seller for its own account and risk.

Processed Date: For transaction data elements, the date on which a transaction in a customer account is effected; for account data elements, the date on which the account summary is calculated.

Sales Credit: The portion of the total dollar amount of a securities transaction that is allocated to a broker-dealer in compensation for its services.

Securities Position Record: The ledger maintained by a broker-dealer to keep track of securities held by the firm, their precise location, the identification of the security issues and their respective owners.

Settlement Date: The date by which an executed order must be settled, either by a buyer paying for the securities with cash or by a seller delivering the securities and receiving the proceeds of the sales.

Short Interest: The number of shares of stock that have been sold and have not yet been repurchased to close out the short position.

Short Sale: The sale of a security not owned by the seller who borrows the security for delivery at the time of the short sale.

Trade Cancellation: The voiding of an order to buy or sell a security.