

# PERSHING STANDARD FILE LAYOUTS

**FILE LAYOUT FOR: OPEN ORDERS**

## GENERAL INFORMATION

File Frequency: Daily  
 Record Size: 132 Characters  
 Form Name: ORDS

## DESCRIPTION

The Open Orders (ORDS) file is created daily from Pershing's Advanced Trading Order Management System (ATOMS). The Open Orders file contains all of the data relevant to an open order, including account number and basic security information, as well as quantities, prices, exchanges and order types pertaining to the open order in a client's account.

## 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 "OPEN <b>B</b> ORDER <b>B</b> TRADES <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"
105-131	X(27)	AN	Not Used
132-132	X(01)	AN	Literally "A"; indicates the end of the header record

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## DETAIL RECORD A

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR VALUE = "A"
002-002	X(01)	AN	BUY/SELL CODE; values include: "B" = Buy "S" = Sell
003-003	X(01)	AN	MARKET CODE; values include: "1" = New York Stock Exchange (NYSE) "2" = NYSE ALT (formerly AMEX) "3" = Philadelphia (PHLX) "4" = Over the Counter (OTC) "5" = Boston "6" = Chicago Exchange (CHX) "7" = Chicago Board Options Exchange (CBOE) "8" = Over the Counter/National Clearing Corp. (OTC/NCC) "9" = Pacific (PSE)
004-006	X(03)	AN	INVESTMENT PROFESSIONAL (IP) NUMBER
007-016	X(10)	AN	ACCOUNT NUMBER, including Office (3), Base Account (5), Check Digit (1) and Account Type (1); values for Account Type include: "0" = Cash on Delivery "1" = Cash "2" = Margin "3" = Short "8" = Precious Metals "9" = Interest Adjustment
017-025	X(09)	AN	CUSIP NUMBER
026-037	X(12)	AN	TICKER SYMBOL
038-046	9(09)	N	ORDER QUANTITY; total quantity of the order
047-055	9(09)	N	LEAVES QUANTITY; number of shares remaining, whether partial execution or nothing was executed
056-058	X(03)	AN	ORDER TYPE; values include: "MKT" = Market Order "LMT" = Limit Order "STL" = Stop Limit Order "STP" = Stop Order "CNT" = Combination Trade
059-069	X(11)	AN	ALPHA PRICE OF SECURITY IN DECIMALS; implied decimal after fourth byte – if numeric, would be 9(04)v9(07)
070-080	X(11)	AN	ALPHA PRICE OF SECURITY IN FRACTIONS
081-083	X(03)	AN	ORDER DURATION; values include: "GTC" = Good Till Cancelled

(cont.)

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POSITION	PICTURE	TYPE	DESCRIPTION
			"GTX" = Good Till Cancelled (closing 4:00 – 5:00 PM) "DAY" = Day Order "OPG" = Opening Price - execute at opening "GTW" = Good Till Week "GTM" = Good Till Month "OC <b>B</b> " = Immediate or Cancel
084-091	9(08)	N	ORDER DATE, in CCYYMMDD format
092-097	9(06)	N	ORDER TIME, in HHMISS format (see Record D, position 056, for expanded order time)
098-101	X(04)	AN	TERMINAL ID
102-105	9(04)	N	SEQUENCE NUMBER; automatically generated by Pershing
106-106	X(01)	AN	SELLER DAYS INDICATOR; values include: "1" = Cash Order "2" = Next Day "3" = Seller Days (see field below) " <b>B</b> " = Not applicable
107-108	9(02)	N	NUMBER OF SELLER DAYS
109-109	X(01)	AN	ROUTING INDICATOR
110-110	X(01)	AN	PRINCIPAL/AGENCY INDICATOR
111-121	9(04)v9(07)	N	STOP LIMIT PRICE OF SECURITY
122-132	X(11)	AN	ALPHA STOP LMIT PRICE OF SECURITY (in fractions)

## DETAIL RECORD B

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR VALUE = "B"
002-021	X(20)	AN	SECURITY DESCRIPTION LINE 1
022-041	X(20)	AN	SECURITY DESCRIPTION LINE 2
042-061	X(20)	AN	SECURITY DESCRIPTION LINE 3
062-081	X(20)	AN	SECURITY DESCRIPTION LINE 4
082-101	X(20)	AN	SECURITY DESCRIPTION LINE 5
102-121	X(20)	AN	SECURITY DESCRIPTION LINE 6
122-132	X(11)	AN	SOLICITED INDICATOR; values include: "SOLICITED <b>B B</b> " "UNSOLICITED" " <b>B B B B B B B B B B</b> " = Not applicable or known

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## DETAIL RECORD C

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR VALUE = "C"
OCC DATA SET – The following four fields (in position 002 through 022) comprise the OCC DATA SET to be used in lieu of the OPRA Symbol			
002-007	X(06)	AN	OPTION ROOT ID
008-013	9(06)	N	EXPIRATION DATE, in YYMMDD format
014-014	X(01)	AN	CALL/PUT INDICATOR; 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
015-022	9(05)v9(03)	N	STRIKE PRICE
023-117	X(95)	AN	Not Used
118-120	X(03)	AN	ALL OR NONE INDICATOR; values include: "AON" = Execute All or None "BBB" = Not applicable
121-128	X(08)	AN	USER LOGON ID
129-129	X(01)	AN	CANCEL INDICATOR; values include: "1" = Cancel "B" = Not a Cancel
130-132	X(03)	AN	DNR/DNI INDICATOR; values include: "DNR" = Do not Reduce Price (must be a Good Till Cancelled Order – GTC) "DNI" = Do not Increase Shares (must be a Good Till Cancelled Order – GTC) "BBB" = Not applicable

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## DETAIL RECORD D

POSITION	PICTURE	TYPE	DESCRIPTION
001-001	X(01)	AN	RECORD INDICATOR VALUE = "D"
002-002	X(01)	AN	ORDER VARIANCE TYPE CODE; values include: "P" = Percentage "D" = Dollar "U" = Unknown
003-003	X(01)	AN	QUOTE PREFERENCE TYPE CODE; values include: "A" = National Best Bid and Offer (NBBO) "B" = Last trade "U" = Unknown
004-015	X(12)	AN	PRICE TO MARKET TEXT; values include: "MKT <b>BBBBBBBBBB</b> " = indicates market order Actual limit price, in alpha format, in the case of a limit order
016-055	X(40)	AN	EXTERNAL CLIENT ID (effective 05/03/2013)
056-067	9(12)	N	EXPANDED ORDER TIME, in HHMISSNNNNNN format, effective 10/2017
068-132	X(65)	AN	Not Used

## TRAILER RECORD

POSITION	PICTURE	TYPE	DESCRIPTION
001-018	X(18)	AN	Literally "EOF <b>BBBBBB</b> PERSHING <b>B</b> " (end of Pershing file)
019-036	X(18)	AN	Literally "OPEN <b>B</b> ORDER <b>B</b> TRADES <b>B</b> "
037-046	X(10)	AN	Literally " <b>B</b> DATA <b>B</b> OF <b>BB</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"
072-083	X(12)	AN	Literally " <b>B</b> ENDS <b>B</b> HERE. <b>B</b> "
084-105	X(22)	AN	Literally "TOTAL <b>B</b> DETAIL <b>B</b> RECORDS: <b>B</b> "
106-115	9(10)	N	NUMBER OF DETAIL RECORDS
116-131	X(16)	AN	Not Used
132-132	X(01)	AN	Literally "Z"; indicates the end of the trailer record