LARGE TRADER FILE LAYOUT

POSITIONS From	To	FIELD NAME AND FORM	FORMAT	DESCRIPTION AND COMMENTS
1	2	Message ID X(02)	AN	Type of data. 'RP' is use to denote reportable position data.
3	5	Clearing Firm X(03)	AN	Either the unique 3-digit code assigned to the clearing firm or the 3-character acronym assigned for Omnibus Account reporting.
6	7	Not Used		Reserved for future expansion.
8	19	Reportable Account Number X(12)	N	Identifies the account holder at the firm. (Left Justified)
20	27	Position Date X(08)	AN	The date on which the account is carrying reportable open positions. In YYYYMMDD format.
28	29	Exchange ID X(02)	N	The Exchange on which trades were executed. 02
30	30	Put/Call Code X(01)	AN	Valid entries for options are: C - Call P - Put Blank for Futures.
31	35	Commodity X(05)	AN	TCC Commodity code.
36	43	Contract Date X(08)	AN	The expiration date of the option or delivery date of the future. Format is YYYYMMDD. A standard option or future will contain spaces in the day portion of the field.
44	50	Strike Price S9(07)	N	Leave blank for futures. Right justify the strike price and left-fill with zeros if the trade is an options trade. **Note: This is a SIGNED field. This means that if the Strike Price is negative, then the last byte of the strike price (a number) will be replaced with a letter, as follows: 1=J, 2=K, 3=L, 4=M, 5=N, 6=O, 7=P, 8=Q, 9=R.**
51	51	Exercise Style X(01)	AN	Exercise style. Applies only to Flexible Options Contracts. Valid entries are: A - American E - European
52	58	Long Positions 9(07)	N	The number of long positions.
59	65	Short Positions 9(07)	N	The number of short positions.

LARGE TRADER FILE LAYOUT

| POSITIONS | | FIELD NAME AND FORM | | FORMAT | DESCRIPTION AND COMMENTS |
From	To				
66	70	Underlying Commodity	X(05)	AN	The underlying commodity for Flexible Options Products.
71	78	Underlying Contract Date	X(08)	AN	The delivery date of the underlying commodity for Flexible Options Products. Date format is YYYYMMDD. If the underlying commodity is a standard commodity, the day portion of this field will contain spaces.
79	79	Action Code	X(01)	AN	Used only by the BOTCC.
80	80	Not Used			Reserved for future expansion

April 2006