

Expanded Portfolio Data File Layout

See also the layout of the original ("[standard](#)") portfolio data file layout.

The record types are:

- [Record type 1 - Header Record](#)
- [Record type 2 - Portfolio Record](#)
- [Record type 3 - Position Record](#)
- [Record type 5 - Expanded Position Record](#)

The record type 5 -- the Expanded Position Record -- supports a 14-byte strike price and has additional filler bytes added so that in future the CUSIP or ISIN number of the underlying of an option on an equity can be added. The expansion of the strike price field to 14 bytes is needed for the options on equities traded at the Moneyp market in Paris.

Record type 1 - Header Record

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X(1)	Record ID - "1"
2	2	3	-	-	Filler
8	4	11	N	9(8)	Business Date as YYYYMMDD
1	12	12	A	X	File identifier - S for final settlement, E for early (preliminary) settlement, G for electronic (GLOBEX) trading hours, or I for intra-day.
4	13	16	N	9(4)	Business Time as HHMM
8	17	24	N	9(8)	File Creation Date as YYYYMMDD
4	25	28	N	9(4)	File Creation Time as HHMM
1	29	29	AN	X(1)	File format - "E" for "expanded". Blank, null or any value other than "E" implies standard format.

Record type 2 - Portfolio Record

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X(1)	Record ID - "2"
3	2	4	AN	X(3)	Clearing Member Firm
20	5	24	AN	X(20)	Account Number / ID
1	25	25	A	X	Account Type. For client account types when clearing firms are calculating requirements for individual accounts: M for Member Account, H for Hedger Account, S for Spec Account, O for Omnibus Account, Q for Omnibus Hedge account. In addition, in 2020 support will be added for R for Heightened Risk Profile and X for Non-Heightened Risk Profile. Also account type O will be redefined as meaning an Omnibus Account with a Heightened Risk Profile and account type Q will be redefined as an omnibus account with a Non-Heightened Risk Profile. Account type F is used to specify a clearing firm account when a CCP is margining a clearing firm.
5	26	30	AN	X(5)	Segregation Type (Origin) - CUST or HOUS
20	31	50	AN	X(20)	Subaccount of: If this record is a Hedge or Spec Subaccount of an Omnibus Account, this field should contain the Omnibus Account number. The 2 record for the omnibus account must precede the 2 record for its subaccounts (or the omnibus account portfolio record must already be defined in the PC-SPAN database.)
1	51	51	A	X	new Portfolio flag: Y or N
12	52	63	N	9(10)V9 (2)	Ledger Balance, right justified, with two implied decimal places representing hundredths of a currency unit. For accounts only, not relevant to firms. If negative, with a leading minus sign. If this record is for a firm, enter zero.
12	64	75	N	9(10)V9 (2)	Open Trade Equity, right justified, with two implied decimal places. For accounts only, not relevant to firms. If negative, with a leading minus sign. If this record is for a firm, enter zero.
12	76	87	N	9(10)V9 (2)	Securities on Deposit, right justified, with two implied decimal places. For accounts only, not relevant to firms. If this record is for a firm, enter zero.

1	88	88	A	X	Apply User Scaleups? Flag - either Y or N . If it has been specified on the Maintain System Parameters screen that User Scaleups apply only to designated accounts, this field specifies whether scaleups apply to this particular account.
5	89	93	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	94	98	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	99	113	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	114	118	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains
3	119	121	AN	X(3)	Portfolio Currency - for example, USD , CAD , ...- Overall currency for PB requirement
1	122	122	AN	X(1)	Customer-Clearing Portfolio Use Long Option Value Flag - N for No, or Y or any other value for Yes. Applies only to calculations for clearing-level customer-origin portfolios. Added for the Common Clearing Link to support specification of whether CBOT positions in customer-origin clearing portfolios should be margined net but without use of Long Option Value, or according to submitted spreads and with full use of Long Option Value. Set to Y if the firm wants CME-style customer-origin margining with full use of LOV, or CBT-style customer-origin margining without use of LOV.

Record type 3 - Position Record

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X(1)	Record ID - "3"
3	2	4	AN	X(3)	Clearing Member Firm
20	5	24	AN	X(20)	Account Number / ID
3	25	27	AN	X(3)	Exchange Acronym
2	28	29	-	-	Filler
6	30	35	AN	X(6)	Combined Commodity Code
10	36	45	AN	X(10)	Commodity (Product) Code
3	46	48	AN	X(3)	Contract Type - PHY for Physical, FUT for Future, CMB for Combination, OOP for Option on Physical, OOF for Option on Future, OOB for Option on Combination
1	49	49	A	X	Put / Call Code - P or C
8	50	57	AN	9(6)X(2)	Futures Contract Period as CCYYMMXX where XX is blank for standard monthly futures, a specific day of the month for futures expirations to the day, W1 , W2 etc. for weekly futures, or other identifier.
1	58	58	AN	X	Account type override. Optional. Used to specify an account type for this position different from the account type for the account as a whole specified on the type "2" record. Relevant only for non-omnibus accounts. Allowable values are M for member, H for hedge, or S for spec.
8	59	66	AN	9(6)X(2)	Option Contract Period as CCYYMMXX where XX is blank for standard monthly options, a specific day of the month for option expirations to the day, W1 , W2 etc. for weekly options, or other identifier.
1	67	67	AN	X(1)	Strike price sign. + or -. Any value besides - means positive.
7	68	74	N	9(7)	Strike Price
8	75	82	N	9(8)	Net Position, with leading minus sign if short. This field applies to account positions for non-omnibus accounts, or to clearing firm positions at clearing organizations (or for cross-margin agreements) which calculate performance bonds on a net position basis. (For omnibus accounts or gross-basis clearing firm positions, enter zero.)
8	83	90	N	9(8)	Total Long Positions. Only for omnibus accounts or for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	91	98	N	9(8)	Total Short Positions. Only for omnibus accounts or for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	99	106	N	9(8)	Intra-commodity Spreadable Long Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	107	114	N	9(8)	Intra-commodity Spreadable Short Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	115	122	N	9(8)	Inter-commodity Spreadable Long Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	123	130	N	9(8)	Inter-commodity Spreadable Short Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
9	131	139	N	9(9)	Product Family ID Number: for SPAN 4 -- specifies the unique internal ID number for this product family
9	140	148	N	9(9)	Contract ID Number: for SPAN 4 -- specifies the unique internal ID number for this contract

5	149	153	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	154	158	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	159	173	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	174	178	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains

Record type 5 - Expanded Position Record

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X(1)	Record ID - "5"
3	2	4	AN	X(3)	Clearing Member Firm
20	5	24	AN	X(20)	Account Number / ID
3	25	27	AN	X(3)	Exchange Acronym
2	28	29	-	-	Filler
6	30	35	AN	X(6)	Combined Commodity Code
10	36	45	AN	X(10)	Commodity (Product) Code
3	46	48	AN	X(3)	Contract Type - PHY for Physical, FUT for Future, CMB for Combination, OOP for Option on Physical, OOF for Option on Future, OOC for Option on Combination
1	49	49	A	X	Put / Call Code - P or C
8	50	57	AN	9(6)X(2)	Futures (Underlying) Contract Period as CCYYMMXX where XX is blank for standard monthly futures, a specific day of the month for futures expirations to the day, W1 , W2 etc. for weekly futures, or other identifier.
12	58	69	-	-	Filler. Reserved for future expansion in case of multiple expirations per day.
8	70	77	AN	9(6)X(2)	Option Contract Period as CCYYMMXX where XX is blank for standard monthly options, a specific day of the month for option expirations to the day, W1 , W2 etc. for weekly options, or other identifier.
1	78	78	AN	X(1)	Strike Price Sign. + or -. Any value besides - means normal positive.
14	79	92	N	9(7)V9(7)	Strike Price
8	93	100	N	9(8)	Net Position, with leading minus sign if short. This field applies to account positions for non-omnibus accounts, or to clearing firm positions at clearing organizations (or for cross-margin agreements) which calculate performance bonds on a net position basis. (For omnibus accounts or gross-basis clearing firm positions, enter zero.)
8	101	108	N	9(8)	Total Long Positions. Only for omnibus accounts or for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	109	116	N	9(8)	Total Short Positions. Only for omnibus accounts or for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	117	124	N	9(8)	Intra-commodity Spreadable Long Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	125	132	N	9(8)	Intra-commodity Spreadable Short Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	133	140	N	9(8)	Inter-commodity Spreadable Long Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
8	141	148	N	9(8)	Inter-commodity Spreadable Short Positions. Only for clearing firm portfolios which are margined on a gross basis. (For all others, enter zeros or omit.)
9	149	157	N	9(9)	Product Family ID Number: for SPAN 4 -- specifies the unique internal ID number for this product family
9	158	166	N	9(9)	Contract ID Number: for SPAN 4 -- specifies the unique internal ID number for this contract
5	167	171	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	172	176	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	177	191	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	192	196	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains