

Type 9 Records - Standard

Type "91" record - First Physical record - Standard Format

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "91"
2	3	4	AN	X(2)	Exchange Code
2	5	6	AN	X(2)	Target Commodity (Product) Code
6	7	12	N	9(6)	Target Contract Month as CCYMM
3	13	15	AN	X(3)	Issuing Country Code
15	16	30	AN	X(15)	CUSIP or ISIN or other primary instrument ID
3	31	33	AN	X(3)	Currency of Denomination - ISO code
1	34	34	AN	X	Currency of Denomination - 1-byte code
8	35	42	N	9(8)	Maturity Date as CCYMMDD
5	43	47	N	9(2)V9(3)	Coupon Rate (in percent)
9	48	56	N	9(2)V9(7)	Physical Conversion Factor
24	57	80	-	-	Filler

Type "92" record - Second Physical record - Standard Format

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "92"
2	3	4	AN	X(2)	Exchange Code
2	5	6	AN	X(2)	Target Commodity (Product) Code (optional)
6	7	12	N	9(6)	Target Contract Month as CCYMM (optional)
3	13	15	AN	X(3)	Issuing Country Code
15	16	30	AN	X(15)	CUSIP or ISIN or other primary instrument ID
50	31	80	AN	X(50)	Instrument Description

Notes:

1. **The type 9 records** are for physical securities, such as U.S. Treasury bonds, bills and notes, which are margined in SPAN on an equivalent basis -- in other words, by transforming positions in those securities into an equivalent futures positions. Each such physical debt security may give rise to equivalent positions in any number of specific futures contracts.
2. The type "91" records specify, for a given debt security, a particular futures contract in which an equivalent position is created, and the conversion factor to use in creating that equivalent position. **For each debt security, there may be any number of "91" records**, each specifying a particular futures contract in which an equivalent position is created.
3. The physical conversion factor is provided as the value **per \$1,000 in par value**.
4. The type "92" records provide a 50-byte instrument description field. They also repeat the equivalent-contract product and contract month code fields. These fields may be left blank or ignored, and it is not necessary to have a "92" record for each "91" record. In other words, one or more "92" records may be provided for each debt security.