

Standard Portfolio Data File Layout

PC-SPAN versions 3 and 4 support this standard portfolio data file layout as well as the "expanded" file layout. It is a standard ASCII text file. PC-SPAN version 4 also supports the XML-based position file format.

In PC-SPAN version 3 only, the standard-format portfolio data file must be named **POSDATA.TXT** and must be placed in the Data File Directory, typically **C:\SPAN\DATA**.

The record types are as follows:

- [Record Type 1 - Header Record](#)
- [Record Type 2 - Portfolio Record](#)
- [Record Type 3 - Position Record](#)
- [Record Type 4 - Physical Position Record](#)

A [sample POSDATA.TXT](#) file is also available.

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 - "S" for standard. 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.
1	26	26	A	X	new Portfolio flag: Y or N
12	27	38	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	39	50	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.
20	51	70	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.)
12	71	82	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	83	83	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	84	88	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	89	93	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	94	108	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	109	113	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains
1	114	114	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)	Combined Commodity Code
2	28	29	AN	X(2)	Commodity (Product) Code
1	30	30	AN	X(3)	Contract Type - blank for future or physical, or P for a put option or C for a call option
6	31	36	AN	9(6)	Futures Contract Month as CCYYMM
6	37	42	AN	9(6)	Option Contract Month as CCYYMM
6	43	48	N	9(6)	Strike Price
3	49	51	AN	X(3)	Exchange Acronym
2	52	53	N	9(2)	Option Contract Day. For flex options and other options with expiration specified to the day, contains the two-digit day of month on which the option expires. Leave blank for futures and regular monthly options.
1	54	54	AN	X(1)	Strike Price Sign: + or -. Blank or any other value besides - means positive.
1	55	55	-	-	Filler
8	56	63	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	64	71	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	72	79	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	80	87	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	88	95	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	96	103	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	104	111	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	112	120	N	9(9)	Product Family ID Number: for SPAN 4 -- specifies the unique internal ID number for this product family
9	121	129	N	9(9)	Contract ID Number: for SPAN 4 -- specifies the unique internal ID number for this contract
5	130	134	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	135	139	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	140	154	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	155	159	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains

Record Type 4 - Physical Position Record

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X(1)	Record ID - "4"
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
3	28	30	AN	X(3)	Country Code
15	31	45	AN	X(15)	Physical Identifier - typically CUSIP or ISIN
15	46	60	N	9(15)	Net Par Value of Unsettled Trades
15	61	75	N	9(15)	Net Reverse Repo (Repo) Par Value for Same-Day Settlement
15	76	90	N	9(15)	Net Reverse Repo (Repo) Par Value for Next-Day Settlement
9	91	99	N	9(9)	Product Family ID Number: for SPAN 4 -- specifies the unique internal ID number for this product family
9	100	108	N	9(9)	Contract ID Number: for SPAN 4 -- specifies the unique internal ID number for this contract
5	109	113	AN	X(5)	Business Function: for SPAN 4 -- specifies the business function for which this position is defined
5	114	118	AN	X(5)	Clearing Member Firm -- for SPAN 4 -- provides the full five bytes for the clearing member firm ID
15	119	133	AN	X(15)	Performance Bond Account ID: for SPAN 4 -- specifies the PB account
5	134	138	AN	X(5)	Position Segregation Type (Origin): for SPAN 4 -- further identifies the performance bond account to which this position pertains