

Type 9 - Expanded

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

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "91"
3	3	5	AN	X(3)	Exchange Acronym
2	6	7	-	-	Filler
10	8	17	AN	X(10)	Target Commodity (Product) Code
6	18	23	N	9(6)	Target Contract Month as CCYMM
3	24	26	-	-	Filler
3	27	29	AN	X(3)	Issuing Country Code
2	30	31	-	-	Filler
15	32	46	AN	X(15)	CUSIP or ISIN or other primary instrument ID
3	47	49	AN	X(3)	Currency of Denomination - ISO code
1	50	50	AN	X	Currency of Denomination - 1-byte code
8	51	58	N	9(8)	Maturity Date as CCYMMDD
5	59	63	N	9(2)V9(3)	Coupon Rate (in percent)
9	64	72	N	9(2)V9(7)	Physical Conversion Factor
60	73	132	-	-	Filler

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

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "92"
3	3	5	AN	X(3)	Exchange Acronym
2	6	7	-	-	Filler
10	8	17	AN	X(10)	Target Commodity (Product) Code
6	18	23	N	9(6)	Target Contract Month as CCYMM
3	24	26	-	-	Filler
3	27	29	AN	X(3)	Issuing Country Code
2	30	31	-	-	Filler
15	32	46	AN	X(15)	CUSIP or ISIN or other primary instrument ID
50	47	96	AN	X(50)	Instrument Description
10	97	106	N	9(4)V9(6)	Long-Bond-Equivalence Factor
26	107	132	-	-	Filler

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.

5. The **Long-Bond-Equivalence Factor** is an optional value which specifies the relative riskiness of this particular security compared to the so-called "long bond." LBE factors are **divisors**: to calculate the long-bond-equivalent position in a particular security, **divide** the par value by the LBE factor.