

**Header record:**

FIELD NAME	START	END	SIZE	FMT	JUSTIFY/FILL
Trans ID	1	3	3	N	Always '346'
Record ID	4	4	1	X	H for header
Firm Number	5	8	4	N	R/Zero fill
Date	9	16	8	N	Date in YYYYMMDD format

**Detail records:**

FIELD NAME	START	END	SIZE	FMT	JUSTIFY/FILL
Trans ID	1	3	3	N	'346' except NON RB records
Record ID	4	4	1	X	Blank
Firm	5	8	4	N	Right/Zero
Account/Desk/Book	9	18	10	X	Left
Put/Call	19	19	1	X	P=Put, C=Call, blank=underlyer
Trading Symbol	20	25	6	X	Left; see Note 5
Expiration/Delivery Year	26	29	4	N	Right
Expiration/Delivery Month	30	31	2	N	Right/Zero
Expiration/Delivery Day	32	33	2	N	Right/Zero; Fill for <b>ALL</b> futures and options; see Note 7
Strike Dollar	34	38	5	N	Right/Zero
Strike Fraction	39	42	4	N	Right/Zero See Note 0 below
Long/Short indicator	43	43	1	X	L for long position, S for short
Security Type	44	44	1	X	See Note 1 below
Price	45	56	12	N	Right/Zero See Note 2 below
Quantity	57	65	9	N	Right/Zero
MM Indicator	66	66	1	X	See Note 3 (M or F)
Basket ID	67	71	5	X	Left: Identify stocks in a basket
Filler	72	80	9	X	Filler

Note 0: Strike fraction is show as ten thousandths of a dollar: 1250 for 1/8, 5000 for 1/2.

Note 1: S for Stock, F for future, I for option on future, O for other options and X for currency cash Underlyer; for non RB records, user may define security type

Note 2: Implied decimal point between 6<sup>th</sup> and 7<sup>th</sup> digits. 123456789012 represents 123456.789012. This value only affects haircuts for Basket stocks, futures in a basket, stock not in the PL file and NON RB securities. PRICE FOR SINGLE STOCK FUTURES MUST BE THE DAILY SETTLEMENT PRICE AS DEFINED IN THE JULY 2002 SEC/CFTC SSF MARGIN RULES.

Note 3: M for market maker, F for firm

Note 4: Implied decimal point between 4<sup>th</sup> and 5<sup>th</sup> digits. 1234567890 represents 1234.567890.

Note 5: Fields referring to this note are used in the OTC haircut calculation.

Note 6: MMAF used for inverse, Ultra and Ultra Inverse positions. Default is 1. Format xxxx.xxxx

Note 7: Use Saturday on Type O and Friday on types F and I

The first character of Trading symbol must be the character defined by OTCSYM in the INI file for OTC options.

Shares Per contract for OTC options should be 1 (see discussion of OTC option minimum charges in OTC Haircut Rates above).

Type should be X for broad based securities; anything else is considered to be an equity security