

```

*****
*
*   LAYOUT OF DATATRAK HEADER RECORD FOR LARGE POSITION INPUT
*
*   THIS RECORD MUST BE THE FIRST RECORD OF THE INPUT FILE,
*   IF THE INPUT IS SUBMITTED IN MACHINE READABLE FORM
*   (TAPE OR TRANSMISSION).
*
*****

01  DATATRAK-HEADER.
    05  FILLER                      PIC X(3)  VALUE 'HDR'.
    05  FILLER                      PIC X(2)  VALUE '.S'.
    05  DTRK-SYSID-INPUT-CODE       PIC 9(5)  VALUE '28044'.
    05  FILLER                      PIC X(2)  VALUE '.E'.
    05  FILLER                      PIC 9(2)  VALUE '00'.
    05  FILLER                      PIC X(2)  VALUE '.C'.
    05  DTRK-ORIGINATOR-NBR         PIC 9(4).
***      IDENTIFIES PARTY SUBMITTING DATA. WILL BE THE
***      FOUR DIGIT CLEARING NUMBER FOR MEMBER FIRMS
***      SUBMITTING ON THEIR OWN BEHALF. SERVICE BUREAUS
***      AND OTHERS WILL BE ASSIGNED ORIGINATOR CODES BY SIAC.
    05  FILLER                      PIC X(2)  VALUE '.S'.
    05  DTRK-SUB-ORIGINATOR-NBR     PIC 9(4).
***      IDENTIFIES PARTY FOR WHOM DATA IS SUBMITTED.
***      WILL BE THE FOUR-DIGIT CLEARING NUMBER IF ALL
***      DATA IS FOR THE SAME MEMBER FIRM. SPECIAL CODES
***      WILL BE ASSIGNED IF SUBMISSION IS FOR MULTIPLE
***      FIRMS OR FOR OTHER TYPES OF USERS.
    05  FILLER                      PIC X(1)  VALUE SPACES.
    05  DTRK-DATE-SUBMITTED         PIC 9(6).
***      CONTAINS THE DATE THE DATA WAS SUBMITTED  MMDDYY
    05  FILLER                      PIC X(1)  VALUE SPACES
    05  DTRK-DESCRIPTION            PIC X(25)
                                   VALUE 'ISG OPT. LARGE POS.'.
    05  FILLER                      PIC X(21) VALUE SPACES.

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*****
*   LAYOUT OF LARGE-OPTION-POSITIONS UPDATE RECORDS.   *
*   RECORD LENGTH = 80.   *
*   *
*****
*   THERE ARE TWO RECORD FORMATS:   *
*   1. NAME AND ADDRESS RECORD FORMAT   *
*   2. DETAIL RECORD FORMAT   *
*   *
*   THE FIRST 34 BYTES ARE THE SAME IN BOTH FORMATS AND   *
*   BYTE 35 SERVES AS THE RECORD TYPE. IT IS 1, 2, 3, 4 OR 5   *
*   FOR NAME AND ADDRESS RECORDS AND IS 6 FOR DETAIL RECORDS.   *
*   *
*   THE FIRST 5 RECORDS FOR EACH ACCOUNT/TRADE-DATE ARE   *
*   NAME-AND-ADDRESS RECORDS, WITH RECORD TYPE OF 1, 2, 3, 4   *
*   AND 5 AND CONTAINING NAME-AND-ADDRESS LINES 1 THRU 5   *
*   RESPECTIVELY. THEY ARE FOLLOWED BY MULTIPLE DETAIL RECORDS   *
*   WITH THE SAME KEY PREFIX (BYTES 1 THRU 34) AND WITH A   *
*   RECORD TYPE OF 6.   *
*****

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01 UPDATE-REC.
05 UPDATE-INPUT-ID          PIC X(1).
*** ALWAYS = 'L'
05 UPDATE-TRADE-DATE-MMDDYY.
*** DATE FOR WHICH THE DATA IS REPORTED
10 UPDATE-TRADE-DATE-MM     PIC 9(2).
10 UPDATE-TRADE-DATE-DD     PIC 9(2).
10 UPDATE-TRADE-DATE-YY     PIC 9(2).
05 UPDATE-FIRM              PIC 9(4).
*** REPORTING FIRM NUMBER
05 UPDATE-BRANCH            PIC X(4).
*** FIRM BRANCH
05 UPDATE-ACCT              PIC X(9).
*** ACCOUNT NUMBER
05 UPDATE-SS-NUMBER-OR-TAX-ID PIC 9(9).
*** SOCIAL SECURITY NUMBER OR TAX ID
05 UPDATE-S-T-F-IND         PIC X(1).
*** S = THE PREVIOUS FIELD CONTAINS A SOCIAL SECURITY #
*** T = THE PREVIOUS FIELD CONTAINS A TAX ID
*** F = THIS CUSTOMER IS FOREIGN (NO SOC. SEC. OR TAX ID)
05 UPDATE-REC-TYPE          PIC X(1).
*** = 1,2,3,4 OR 5 FOR NAME AND ADDRESS RECORDS
*** = 6 FOR ALL DETAIL RECORDS
05 UPDATE-DETAIL.
*** ----- LAYOUT FOR DETAIL RECORDS -----
10 UPDATE-OPTION-SYMBOL     PIC X(6).
*** OPTION SYMBOL (THIS IS NOT NECESSARILY THE
*** SAME AS UNDERLYING STOCK SYMBOL)
10 UPDATE-OPTION-MONTH-ALPHA PIC X(3).
*** EXPIRATION MONTH - JAN,FEB,MAR,APR,MAY,JUN
*** JUL,AUG,SEP,OCT,NOV,DEC.
10 UPDATE-OPTION-YEAR       PIC 9(2).
*** EXPIRATION YEAR
10 UPDATE-P-C-IND           PIC X(1).
*** P = PUT
*** C = CALL
10 UPDATE-STRIKE-PRICE      PIC 9(6)V9(6).
*** OPTION STRIKE PRICE (WITH DECIMAL FRACTION).
*** E.G. FOR 112 1/2 = 000112 500000
*** FOR 104 1/16 = 000104 062500
*** FOR 104 3/16 = 000104 187500
10 UPDATE-STRIKE-PRICE-W-F
*** REDEFINES UPDATE-STRIKE-PRICE.
15 UPDATE-STRIKE-PRICE-WHOLE PIC 9(6).
15 UPDATE-STRIKE-PRICE-FRAC  PIC 9(6).
10 UPDATE-LONG-QTY          PIC 9(7).
*** NUMBER OF LONG CONTRACTS
10 UPDATE-SHORT-COVERED-QTY PIC 9(7).
*** NUMBER OF SHORT COVERED CONTRACTS
10 UPDATE-SHORT-UNCOVERED-QTY PIC 9(7).
*** NUMBER OF SHORT UNCOVERED CONTRACTS
05 UPDATE-NA REDEFINES UPDATE-DETAIL.
*** ----- LAYOUT FOR NAME-AND-ADDRESS RECORDS -----
10 UPDATE-NAME-AND-ADDRESS PIC X(30).
*** NAME AND ADDRESS DESCRIPTION LINE
10 FILLER                   PIC X(15).

```

LEVEL	DESCRIPTION	I	LGTH	I	TYPE	I	FROM	I	TO	I
I 01 I	UPDATE-REC	I		I		I		I		I
I 05 I	UPDATE-INPUT-ID	I	1	I	X	I	1	I	1	I
I 05 I	UPDATE-TRADE-DATE-MMDDYY	I		I		I		I		I
I 10 I	UPDATE-TRADE-DATE-MM	I	2	I	N	I	2	I	3	I
I 10 I	UPDATE-TRADE-DATE-DD	I	2	I	N	I	4	I	5	I
I 10 I	UPDATE-TRADE-DATE-YY	I	2	I	N	I	6	I	7	I
I 05 I	UPDATE-FIRM	I	4	I	N	I	8	I	11	I
I 05 I	UPDATE-BRANCH	I	4	I	X	I	12	I	15	I
I 05 I	UPDATE-ACCT	I	9	I	X	I	16	I	24	I
I 05 I	UPDATE-SS-NUMBER-OR-TAX-ID	I	9	I	N	I	25	I	33	I
I 05 I	UPDATE-S-T-F-IND	I	1	I	X	I	34	I	34	I
I 05 I	UPDATE-REC-TYPE	I	1	I	X	I	35	I	35	I
I 05 I	UPDATE-DETAIL	I		I		I		I		I
I 10 I	UPDATE-OPTION-SYMBOL	I	6	I	X	I	36	I	41	I
I 10 I	UPDATE-OPTION-MONTH-ALPHA	I	3	I	X	I	42	I	44	I
I 10 I	UPDATE-OPTION-YEAR	I	2	I	N	I	45	I	46	I
I 10 I	UPDATE-P-C-IND	I	1	I	X	I	47	I	47	I
I 10 I	UPDATE-STRIKE-PRICE 9(6)V9(6)	I	12	I	N	I	48	I	59	I
I 10 I	*UPDATE-STRIKE-PRICE-W-F REDEFINES UPDATE-STRIKE-PRICE	I		I		I		I		I
I 15 I	UPDATE-STRIKE-PRICE-WHOLE	I	6	I	N	I	48	I	53	I
I 15 I	UPDATE-STRIKE-PRICE-FRAC	I	6	I	N	I	54	I	59	I
I 10 I	UPDATE-LONG-QTY	I	7	I	N	I	60	I	66	I
I 10 I	UPDATE-SHORT-COVERED-QTY	I	7	I	N	I	67	I	73	I
I 10 I	UPDATE-SHORT-UNCOVERED-QTY	I	7	I	N	I	74	I	80	I
I 05 I	*UPDATE-NA REDEFINES UPDATE-DETAIL	I		I		I		I		I
I 10 I	UPDATE-NAME-AND-ADDRESS	I	30	I	X	I	36	I	65	I
I 10 I	FILLER	I	15	I	X	I	66	I	80	I

LAYOUT

Large Options Positions Reporting Guide for New Record Type (7)

The following information pertains to record type 7 (Column 35):
Type 7 represents Hedge Instrument Positions on Options.

Col. No. Definition

- 35 Record type; always "7".
- 36-45 Options symbol; same as Options Symbol for Large Options see type "6".
Left justified.
- 46-55 Hedge instrument symbol. Left justified.
- 56-59 Filler, always spaces.
- 60-68 Long quantity. Right justified, zero filled.
- 69-77 Short quantity. Right justified, zero filled.
- 78-80 Filler; always spaces.

Large Options Positions Reporting Guide for New Record Types (8,9)

The following information pertains to records type 8 (Column 35):
Type 8 represents Currency and Stock Index Warrants.

Col. No. Definition

- 35 Record type; always "8".
- 36-45 Warrant symbol. Left justified.
- 46-59 Filler; always spaces.
- 60-68 Long quantity. Right justified; zero filled.
- 69-77 Short quantity. Right justified; zero filled.
- 78-80 Filler; always spaces.

The following information pertains to records type 9 (Column 35):
Type 9 represents Hedge Instrument Positions on Currency and Stock Index Warrants.

Col. No. Definition

- 35 Record type; always "9".
- 36-45 Warrant symbol. Left justified.
- 46-55 Hedge instrument symbol. Left justified.
- 56-59 Filler; always spaces.
- 60-68 Long quantity. Right justified; zero filled.
- 69-77 Short quantity. Right justified; zero filled.
- 78-80 Filler; always spaces.

Intermarket Surveillance Group Guide for Concert Group Update

<u>Column Number</u>	<u>Definition</u>
1	Input ID; always "C".
2-5	Filler; always spaces.
6-14	Customer ID (Social Security or Tax ID). Right justified; zero filled.
15-18	Firm (Four Digit Clearing Member Number or Number Assigned by Exchange.) Right justified; zero filled.
19-22	Branch; Left justified.
23-31	Account Number; Left justified.
32-61	Account Title; Left justified.
62-91	Account Title; Left justified.
92-121	Account Title; Left justified.
122-151	Address; Left justified.
152-167	City; Left justified.
168	Filler; always space.
169-171	State/Country; Left justified.
172	Filler; always space.
173-181	Zip Code; Left justified.
182-211	Name of Controlling Entity; Left justified.
212-219	Report Date CCYYMMDD.
220-224	Firm Assigned Number for Controlling Entity; Right justify
225-250	Filler; always spaces.

All inputs should be in ASCII text format.