

Type 3 - Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X	Record ID - "3 "
6	3	8	AN	X(6)	Combined Commodity Code
2	9	10	AN	X(2)	Intracommodity (Intermonth) Spread Charge Method Code
2	11	12	N	9(2)	Tier 1 Tier Number
6	13	18	N	9(6)	Tier 1 Starting Contract Month as CCYYMM
6	19	24	N	9(6)	Tier 1 Ending Contract Month as CCYYMM
2	25	26	N	9(2)	Tier 2 Tier Number
6	27	32	N	9(6)	Tier 2 Starting Contract Month as CCYYMM
6	33	38	N	9(6)	Tier 2 Ending Contract Month as CCYYMM
2	39	40	N	9(2)	Tier 3 Tier Number
6	41	46	N	9(6)	Tier 3 Starting Contract Month as CCYYMM
6	47	52	N	9(6)	Tier 3 Ending Contract Month as CCYYMM
2	53	54	N	9(2)	Tier 4 Tier Number
6	55	60	N	9(6)	Tier 4 Starting Contract Month as CCYYMM
6	61	66	N	9(6)	Tier 4 Ending Contract Month as CCYYMM
2	67	68	-	-	Filler
4	69	72	N	9V9(3)	Initial to Maintenance Ratio -- Member Accounts
4	73	76	N	9V9(3)	Initial to Maintenance Ratio -- Hedger Accounts or Accounts with a Non-Heightened Risk Profile (NHRP)
4	77	80	N	9V9(3)	Initial to Maintenance Ratio -- Speculator Accounts or Accounts with a Heightened Risk Profile (HRP)
2	81	82	AN	X(2)	Tier 1 Starting Contract Day or Week Code
2	83	84	AN	X(2)	Tier 1 Ending Contract Day or Week Code
2	85	86	AN	X(2)	Tier 2 Starting Contract Day or Week Code
2	87	88	AN	X(2)	Tier 2 Ending Contract Day or Week Code
2	89	90	AN	X(2)	Tier 3 Starting Contract Day or Week Code
2	91	92	AN	X(2)	Tier 3 Ending Contract Day or Week Code
2	93	94	AN	X(2)	Tier 4 Starting Contract Day or Week Code
2	95	96	AN	X(2)	Tier 4 Ending Contract Day or Week Code
36	97	132	-	-	Filler

Notes:

1. The expanded unpacked format supports only intracommodity spread charge methods **01** (no charge) and **10** (the table-driven method.) Older methods, in which the spreading logic was hard-coded, are not supported and are intended to be phased out.
2. If the intracommodity spread charge method code is **"01"**, then there is no intracommodity spread charge for this combined commodity.
3. If the intracommodity spread charge method code is **"10"** -- the **table-driven** method -- then each type "3" record specifies up to four **intracommodity spread tiers**. Each such tier is defined as a group of consecutive futures months; the tiers defined for a combined commodity do not overlap. There will be at least one tier for each such combined commodity. If more than four tiers are specified for a combined commodity, they will be on additional type "3" records which immediately follow the first.
4. If values are provided which are non-null, non-blank or non-zero in the "Starting Contract Day or Week Code" or "Ending Contract Day or Week Code" fields, then these should be appended to the starting contract month or ending contract month fields, respectively, in order to determine the true starting or ending contract period code for the tier.

For example, suppose the Tier 1 Starting Contract Month field contains **200406**, the Tier 1 Ending Contract Month field contains **200412**, the Tier 1 Starting Contract Day or Week Code contains **12**, and the Tier 1 Ending Contract Day or Week Code contains **23**. This means that the starting period code for the tier is **20041212** (the 12th of December, 2004), and the ending period code for the tier is **20041223**.

Normally in SPAN delta periods are defined only to the month level, and in this case the starting and ending periods for a tier are specific to the month. However, it is possible, for futures or forwards with period codes specific to the day, to have delta periods to the day. In this case, it may similarly be desired to make the starting or ending periods of a tier be specific to the day.